



Daily MTM Report

Daily summary for 18/06/2009

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			14.35400	14.36700			0.00	0	0.00
R153 On 31/08/2010 Bond			6.82500	6.78500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.22000	8.26500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.78000	8.79000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.30000	8.33500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.73500	8.77000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.74000	8.78000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.30000	8.34000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.85000	8.88500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.96000	8.98600			0.00	0	0.00
R209 On 31/03/2036 Bond			8.35500	8.36500			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			8.25990	8.24750		22.39	39,366,683.40	4,766	203,025.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		362.00000	367	22.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		364.00000	357	22.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		383.00000	389	22.24	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		336.00000	329	22.24	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		746.00000	756	20.90	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		98.00000	96	20.90	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		539.00000	547	21.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		192.00000	187	21.32	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		406.00000	412	22.09	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		309.00000	303	22.09	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		307.00000	312	23.16	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		460.00000	452	23.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		175.00000	176	25.98	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		877.00000	866	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		510.00000	518	21.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		213.00000	208	21.47	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		291.00000	295	23.42	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		494.00000	486	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		324.00000	329	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		427.00000	419	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		276.00000	280	23.67	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		529.00000	520	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		1,038.00000	1,049	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		40.00000	39	21.00	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		482.00000	490	21.63	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		235.00000	230	21.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		213.00000	215	24.95	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		716.00000	706	24.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		342.00000	347	22.65	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		395.00000	388	22.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		291.00000	295	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		494.00000	486	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		249.00000	252	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		601.00000	592	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		236.00000	239	24.44	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		639.00000	629	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 14/09/2009 Currency Future	8.80	Call			203.00000	205	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			755.00000	745	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			224.00000	227	24.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			677.00000	667	24.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			262.00000	266	23.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			565.00000	556	23.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			183.00000	185	25.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			836.00000	825	25.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			159.00000	160	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			961.00000	950	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			138.00000	139	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,090.00000	1,079	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			126.00000	126	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,178.00000	1,166	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			114.00000	114	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,267.00000	1,255	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			120.00000	120	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,222.00000	1,210	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			90.00000	91	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,493.00000	1,481	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			48.00000	48	32.35	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,200.00000	2,188	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			79.00000	79	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,632.00000	1,619	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			64.00000	64	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,867.00000	1,854	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			76.00000	76	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,678.00000	1,666	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			86.00000	87	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,539.00000	1,527	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			83.00000	83	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,585.00000	1,573	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			73.00000	73	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,725.00000	1,713	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			73.00000	73	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,725.00000	1,713	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			55.00000	55	31.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,057.00000	2,045	31.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			52.00000	52	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,105.00000	2,092	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			50.00000	50	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,153.00000	2,140	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			50.00000	50	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,153.00000	2,140	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			44.00000	44	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 14/09/2009 Currency Future	10.50	Put		2,296.00000	2,284	32.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		37.00000	38	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,490.00000	2,478	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		30.00000	31	34.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,733.00000	2,721	34.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		1.00000	5	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,754.00000	4,745	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		33.00000	34	33.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,635.00000	2,624	33.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		34.00000	35	33.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,587.00000	2,575	33.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		36.00000	36	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,538.00000	2,526	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		46.00000	46	32.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,248.00000	2,236	32.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		57.00000	57	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,009.00000	1,997	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		40.00000	41	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,393.00000	2,381	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		39.00000	39	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,441.00000	2,429	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		62.00000	62	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,914.00000	1,902	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		70.00000	70	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,772.00000	1,760	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		59.00000	59	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,962.00000	1,949	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		42.00000	43	32.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,345.00000	2,333	32.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		40.00000	41	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,393.00000	2,381	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		33.00000	34	33.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,635.00000	2,624	33.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		42.00000	43	32.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,345.00000	2,333	32.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		52.00000	52	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,105.00000	2,092	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		57.00000	57	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,009.00000	1,997	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		67.00000	67	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,819.00000	1,807	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		22.00000	24	35.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		3,075.00000	3,064	35.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		95.00000	95	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,447.00000	1,435	29.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.70	Call			86.00000	87	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,539.00000	1,527	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			79.00000	79	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,632.00000	1,619	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			48.00000	48	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,200.00000	2,188	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			99.00000	99	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,402.00000	1,389	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			90.00000	91	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,493.00000	1,481	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			104.00000	104	28.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,356.00000	1,344	28.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			62.00000	62	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,914.00000	1,902	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			31.00000	32	34.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,684.00000	2,672	34.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			29.00000	30	34.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,782.00000	2,770	34.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			59.00000	59	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,962.00000	1,949	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			28.00000	29	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,830.00000	2,819	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			26.00000	27	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,928.00000	2,917	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			34.00000	35	33.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,587.00000	2,575	33.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			28.00000	29	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,830.00000	2,819	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			24.00000	25	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,026.00000	3,015	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			31.00000	32	34.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,684.00000	2,672	34.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			27.00000	28	34.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,879.00000	2,868	34.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			64.00000	64	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,867.00000	1,854	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			27.00000	28	34.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,879.00000	2,868	34.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			25.00000	26	35.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,977.00000	2,966	35.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			39.00000	39	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,441.00000	2,429	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			26.00000	27	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,928.00000	2,917	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			20.00000	23	35.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,123.00000	3,113	35.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		144.00000	145	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,047.00000	1,035	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		109.00000	109	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,311.00000	1,299	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		99.00000	99	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,402.00000	1,389	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		151.00000	152	26.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,004.00000	992	26.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		114.00000	114	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,267.00000	1,255	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		132.00000	132	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,134.00000	1,123	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		109.00000	109	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,311.00000	1,299	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		76.00000	76	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,678.00000	1,666	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		70.00000	70	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,772.00000	1,760	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		138.00000	139	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,090.00000	1,079	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		95.00000	95	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,447.00000	1,435	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		159.00000	160	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		961.00000	950	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		166.00000	168	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		919.00000	908	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		151.00000	152	26.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,004.00000	992	26.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,848.00000	4,860	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,348.00000	3,360	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,855.00000	1,864	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		8.00000	4	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		3.00000	10	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,156.00000	4,150	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	2	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		5,653.00000	5,642	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	0	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		7,153.00000	7,140	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call		5,048.00000	5,060	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call		3,548.00000	3,560	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put		0.00000	0	24.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,053.00000	2,063	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			5.00000	3	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			670.00000	680	20.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			123.00000	120	20.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			4.00000	13	38.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,957.00000	3,953	38.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	2	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,453.00000	5,442	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,953.00000	6,940	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,098.00000	5,110	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,598.00000	3,610	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,102.00000	2,112	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			4.00000	2	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			708.00000	717	20.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			110.00000	107	20.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			5.00000	13	37.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,907.00000	3,903	37.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	2	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,403.00000	5,392	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,903.00000	6,890	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			193.00000	195	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			795.00000	785	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			120.00000	120	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,222.00000	1,210	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,365.00000	1,374	21.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			18.00000	14	21.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			908.00000	919	20.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			60.00000	59	20.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,559.00000	1,568	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			12.00000	8	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,084.00000	1,094	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			36.00000	34	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,608.00000	1,617	22.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			11.00000	7	22.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,130.00000	1,140	21.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			32.00000	30	21.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,658.00000	1,666	22.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			10.00000	7	22.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,176.00000	1,186	21.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			29.00000	26	21.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			431.00000	437	21.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.10	Put			283.00000	277	21.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			13.00000	19	36.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,366.00000	3,359	36.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			2.00000	8	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,355.00000	4,348	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			224.00000	227	24.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			677.00000	667	24.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			11.00000	18	36.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,464.00000	3,458	36.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			2.00000	7	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,454.00000	4,447	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,510.00000	1,519	21.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			12.00000	9	21.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			634.00000	643	20.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			137.00000	133	20.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			10.00000	17	36.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,513.00000	3,507	36.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			2.00000	7	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,504.00000	4,497	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,462.00000	1,470	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			14.00000	10	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			994.00000	1,005	20.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			46.00000	45	20.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			601.00000	610	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			154.00000	150	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			9.00000	17	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,562.00000	3,557	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			2.00000	6	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,554.00000	4,546	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			12.00000	19	36.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,415.00000	3,409	36.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			2.00000	8	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,405.00000	4,398	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,756.00000	1,765	23.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			9.00000	5	23.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,270.00000	1,279	21.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			23.00000	19	21.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			825.00000	835	20.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			78.00000	75	20.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			16.00000	21	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,268.00000	3,261	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			3.00000	9	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,255.00000	4,249	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,806.00000	1,815	23.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			8.00000	5	23.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,318.00000	1,327	21.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		20.00000	17	21.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		866.00000	877	20.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		69.00000	67	20.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		17.00000	22	35.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,220.00000	3,212	35.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		3.00000	10	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,205.00000	4,200	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,954.00000	1,963	24.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		7.00000	4	24.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		4.00000	11	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,056.00000	4,052	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		2,004.00000	2,013	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		6.00000	3	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		4.00000	12	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		4,006.00000	4,002	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call		1,905.00000	1,914	24.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put		7.00000	4	24.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call		1,413.00000	1,422	21.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put		16.00000	12	21.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call		951.00000	961	20.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put		53.00000	51	20.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		570.00000	578	21.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		172.00000	168	21.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call		3.00000	11	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put		4,106.00000	4,101	38.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.38520	8.37360		22.78	41,926.00	5	28,645.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		541.00000	547	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		518.00000	512	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		541.00000	547	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		518.00000	512	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		563.00000	569	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		489.00000	484	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		586.00000	591	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		462.00000	456	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		504.00000	507	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		580.00000	572	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		138.00000	137	30.01	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,314.00000	2,302	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		54.00000	57	34.24	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,981.00000	3,971	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		35.00000	40	35.49	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,661.00000	4,655	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		200.00000	200	28.15	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,726.00000	1,714	28.15	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	9.50	Call			252.00000	251	26.71	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,378.00000	1,366	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			563.00000	569	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			489.00000	484	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			504.00000	507	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			580.00000	572	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			469.00000	472	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			646.00000	637	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			453.00000	456	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			679.00000	671	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			453.00000	456	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			679.00000	671	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			408.00000	410	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			784.00000	775	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			437.00000	440	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			714.00000	705	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,100.00000	1,106	20.58	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			126.00000	121	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			368.00000	370	24.57	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			895.00000	885	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			356.00000	358	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			933.00000	923	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			368.00000	370	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			895.00000	885	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			381.00000	383	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			857.00000	848	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			422.00000	425	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			749.00000	740	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			394.00000	396	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			821.00000	811	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			345.00000	346	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			971.00000	961	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			313.00000	313	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,089.00000	1,078	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			284.00000	285	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,211.00000	1,199	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			267.00000	267	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,294.00000	1,282	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			259.00000	259	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,336.00000	1,324	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			284.00000	285	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,211.00000	1,199	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			244.00000	244	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,421.00000	1,409	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			303.00000	303	25.64	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	9.20	Put		1,129.00000	1,118	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		259.00000	259	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,336.00000	1,324	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		212.00000	211	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,638.00000	1,626	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		172.00000	172	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,949.00000	1,937	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		188.00000	188	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,815.00000	1,803	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		206.00000	205	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,682.00000	1,670	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		206.00000	205	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,682.00000	1,670	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		183.00000	182	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,859.00000	1,847	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		154.00000	153	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,130.00000	2,118	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		146.00000	145	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,222.00000	2,210	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		142.00000	141	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,268.00000	2,256	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		134.00000	133	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,361.00000	2,348	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		121.00000	120	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,548.00000	2,535	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		106.00000	105	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,783.00000	2,770	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		109.00000	108	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,735.00000	2,723	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		115.00000	114	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,641.00000	2,629	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		158.00000	158	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,085.00000	2,072	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		150.00000	149	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,176.00000	2,164	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		131.00000	130	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,407.00000	2,395	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		124.00000	123	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,501.00000	2,488	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		121.00000	120	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,548.00000	2,535	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		167.00000	167	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,994.00000	1,982	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		177.00000	177	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,904.00000	1,892	28.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.55	Call			138.00000	137	30.01	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,314.00000	2,302	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			128.00000	127	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,454.00000	2,441	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			177.00000	177	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,904.00000	1,892	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			101.00000	100	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,877.00000	2,865	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			104.00000	103	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,830.00000	2,818	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			94.00000	93	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,020.00000	3,008	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			98.00000	98	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,925.00000	2,912	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			54.00000	57	34.24	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,981.00000	3,971	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			81.00000	80	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,307.00000	3,295	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			85.00000	84	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,211.00000	3,199	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			66.00000	66	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,692.00000	3,681	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			51.00000	54	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,077.00000	4,069	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			40.00000	44	35.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,466.00000	4,459	35.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			31.00000	37	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,858.00000	4,852	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			70.00000	70	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,596.00000	3,585	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			42.00000	46	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,369.00000	4,361	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			33.00000	38	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,759.00000	4,753	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			486.00000	490	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			612.00000	604	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			323.00000	324	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,049.00000	1,039	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			224.00000	223	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,550.00000	1,538	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			61.00000	63	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,788.00000	3,778	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			29.00000	35	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,956.00000	4,950	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			522.00000	526	22.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.40	Put		548.00000	541	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		237.00000	237	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,464.00000	1,452	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		167.00000	167	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,994.00000	1,982	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		89.00000	88	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,115.00000	3,103	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		45.00000	49	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,271.00000	4,264	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		394.00000	396	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		821.00000	811	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		74.00000	73	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,500.00000	3,488	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		25.00000	31	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,251.00000	5,246	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		48.00000	51	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,174.00000	4,166	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		33.00000	38	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,759.00000	4,753	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		23.00000	30	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,350.00000	5,344	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		422.00000	425	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		749.00000	740	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		77.00000	76	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,404.00000	3,391	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		37.00000	42	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,564.00000	4,557	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		26.00000	32	36.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,152.00000	5,147	36.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		58.00000	60	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,884.00000	3,874	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		40.00000	44	35.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,466.00000	4,459	35.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		28.00000	34	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,054.00000	5,048	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		276.00000	276	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,252.00000	1,241	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		194.00000	194	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,770.00000	1,758	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		75.00000	75	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,452.00000	3,440	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		52.00000	55	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,029.00000	4,020	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		36.00000	41	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,613.00000	4,606	35.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.55	Call			25.00000	32	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,202.00000	5,196	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			609.00000	615	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			435.00000	430	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			74.00000	73	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,500.00000	3,488	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			658.00000	664	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			385.00000	379	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			684.00000	690	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			361.00000	355	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			293.00000	294	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,170.00000	1,159	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			106.00000	105	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,783.00000	2,770	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			79.00000	78	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,355.00000	3,343	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			56.00000	58	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,932.00000	3,923	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			38.00000	43	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,515.00000	4,508	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			767.00000	773	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			293.00000	287	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			323.00000	324	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,049.00000	1,039	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			61.00000	63	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,788.00000	3,778	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			739.00000	744	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			315.00000	309	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			469.00000	472	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			646.00000	637	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			218.00000	217	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,594.00000	1,582	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			112.00000	111	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,688.00000	2,676	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			83.00000	82	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,259.00000	3,247	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			60.00000	61	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,836.00000	3,826	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			30.00000	36	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,907.00000	4,901	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			890.00000	895	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			216.00000	210	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			94.00000	93	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,020.00000	3,008	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			922.00000	928	21.13	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 14/12/2009 Currency Future	7.65	Put			199.00000	193	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			381.00000	383	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			857.00000	848	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			96.00000	95	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,972.00000	2,960	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			72.00000	71	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,549.00000	3,536	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			956.00000	962	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			183.00000	177	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			711.00000	717	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			337.00000	331	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			303.00000	303	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,129.00000	1,118	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			91.00000	90	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,068.00000	3,055	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			68.00000	68	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,644.00000	3,633	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			46.00000	50	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,223.00000	4,215	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			23.00000	29	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,399.00000	5,394	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			70.00000	70	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,596.00000	3,585	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			21.00000	27	37.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,547.00000	5,542	37.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			22.00000	28	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,448.00000	5,443	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			72.00000	71	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,549.00000	3,536	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			49.00000	52	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,126.00000	4,117	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			24.00000	30	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,300.00000	5,295	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			20.00000	26	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,646.00000	5,641	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			633.00000	639	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			410.00000	404	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			609.00000	615	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			435.00000	430	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			890.00000	895	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			216.00000	210	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			684.00000	690	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			361.00000	355	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			79.00000	78	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,355.00000	3,343	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	12.85	Call			38.00000	43	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,515.00000	4,508	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			19.00000	26	37.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,695.00000	5,691	37.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			796.00000	802	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			273.00000	267	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			27.00000	33	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,103.00000	5,098	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			858.00000	863	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			234.00000	228	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			28.00000	34	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,005.00000	4,999	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,221.00000	1,228	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			97.00000	93	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			437.00000	440	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			714.00000	705	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			43.00000	48	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,320.00000	4,312	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			34.00000	39	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,710.00000	4,704	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,263.00000	1,270	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			90.00000	85	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			991.00000	997	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			167.00000	162	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			356.00000	358	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			933.00000	923	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			118.00000	117	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,595.00000	2,582	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			83.00000	82	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,259.00000	3,247	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			28.00000	34	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,005.00000	4,999	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,179.00000	1,187	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			105.00000	102	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,527.00000	1,532	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			54.00000	47	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			890.00000	895	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			216.00000	210	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,573.00000	1,578	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			49.00000	43	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			172.00000	172	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,949.00000	1,937	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,482.00000	1,488	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			59.00000	52	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			858.00000	863	21.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.75	Put		234.00000	228	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		163.00000	162	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,039.00000	2,027	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		52.00000	55	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,029.00000	4,020	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,482.00000	1,488	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		59.00000	52	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,619.00000	1,623	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		45.00000	38	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,824.00000	4,835	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,328.00000	3,337	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		4.00000	2	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,851.00000	1,857	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		28.00000	22	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		7.00000	12	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,184.00000	7,177	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,074.00000	5,085	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,577.00000	3,586	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		3.00000	1	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,091.00000	2,098	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		18.00000	13	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		827.00000	832	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		253.00000	247	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		9.00000	15	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,935.00000	6,929	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,137.00000	1,146	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		114.00000	111	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		739.00000	744	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		315.00000	309	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		43.00000	48	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,320.00000	4,312	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,378.00000	3,387	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		4.00000	2	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,387.00000	2,394	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		13.00000	8	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,438.00000	1,443	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		64.00000	58	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,584.00000	2,592	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		11.00000	6	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		14.00000	21	38.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,240.00000	6,236	38.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		10.00000	16	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,786.00000	6,781	38.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,626.00000	3,636	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			3.00000	1	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,634.00000	2,641	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			10.00000	6	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,665.00000	1,669	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			41.00000	34	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			9.00000	15	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,886.00000	6,880	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,527.00000	3,537	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			3.00000	1	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,535.00000	2,542	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			11.00000	7	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			9.00000	14	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			6,985.00000	6,979	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,477.00000	3,487	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			3.00000	2	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,485.00000	2,493	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			12.00000	7	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			8.00000	14	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,035.00000	7,028	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,726.00000	3,736	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			2.00000	1	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,733.00000	2,740	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			9.00000	5	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,757.00000	1,762	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			34.00000	27	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,776.00000	3,786	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			2.00000	1	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,782.00000	2,790	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			9.00000	5	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,804.00000	1,809	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			31.00000	24	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			10.00000	17	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,737.00000	6,731	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,925.00000	3,936	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			2.00000	1	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,931.00000	2,939	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			7.00000	4	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,946.00000	1,952	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			23.00000	17	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,062.00000	1,069	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			139.00000	134	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			194.00000	194	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,770.00000	1,758	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			11.00000	18	38.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,588.00000	6,583	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		4,025.00000	4,036	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		1.00000	1	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		3,030.00000	3,038	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		6.00000	3	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		2,042.00000	2,049	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		19.00000	14	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		12.00000	19	38.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,489.00000	6,484	38.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		4,075.00000	4,086	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		1.00000	0	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		3,080.00000	3,088	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		6.00000	3	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		13.00000	20	38.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,439.00000	6,434	38.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,125.00000	4,136	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		1.00000	0	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,129.00000	3,138	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		6.00000	3	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,140.00000	2,147	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		17.00000	12	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		13.00000	20	38.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,389.00000	6,385	38.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.50570	8.49500		22.76	161,608.30	19	9.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		659.00000	666	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		664.00000	660	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		679.00000	686	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		634.00000	630	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		720.00000	728	22.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		575.00000	572	22.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		623.00000	629	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		728.00000	724	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		192.00000	194	29.61	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,747.00000	2,738	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		116.00000	118	32.09	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,921.00000	3,912	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		463.00000	468	24.69	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,118.00000	1,112	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		330.00000	333	26.77	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,685.00000	1,678	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		699.00000	706	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		604.00000	601	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		640.00000	647	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		695.00000	692	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		589.00000	595	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	8.70	Put			794.00000	790	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			573.00000	579	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			828.00000	824	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			528.00000	534	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			933.00000	928	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			487.00000	493	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,042.00000	1,037	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			514.00000	520	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			969.00000	964	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			542.00000	548	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			897.00000	893	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			429.00000	433	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,234.00000	1,228	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			408.00000	412	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,313.00000	1,307	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			379.00000	383	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,434.00000	1,428	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			398.00000	402	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,353.00000	1,347	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			361.00000	365	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,516.00000	1,510	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			361.00000	365	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,516.00000	1,510	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			159.00000	161	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,164.00000	3,155	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			370.00000	374	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,475.00000	1,468	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			322.00000	326	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,727.00000	1,720	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			301.00000	304	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,856.00000	1,849	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			267.00000	270	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,072.00000	2,064	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			294.00000	297	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,899.00000	1,891	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			315.00000	319	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,770.00000	1,763	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			315.00000	319	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,770.00000	1,763	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			287.00000	290	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,942.00000	1,934	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			287.00000	290	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,942.00000	1,934	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			243.00000	246	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,248.00000	2,241	28.36	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	10.55	Call			238.00000	241	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,293.00000	2,285	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			249.00000	252	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,204.00000	2,196	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			233.00000	236	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,338.00000	2,330	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			218.00000	220	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,473.00000	2,465	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			196.00000	198	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,701.00000	2,693	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			176.00000	178	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,931.00000	2,922	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			180.00000	182	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,885.00000	2,876	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			188.00000	190	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,793.00000	2,784	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			183.00000	186	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,838.00000	2,830	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			209.00000	211	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,564.00000	2,556	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			213.00000	216	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,518.00000	2,510	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			200.00000	202	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,655.00000	2,647	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			192.00000	194	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,747.00000	2,738	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			204.00000	207	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,609.00000	2,601	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			223.00000	225	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,428.00000	2,420	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			233.00000	236	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,338.00000	2,330	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			213.00000	216	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,518.00000	2,510	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			172.00000	174	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,977.00000	2,969	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			162.00000	165	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,107.00000	3,099	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			169.00000	171	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,024.00000	3,015	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			169.00000	171	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,024.00000	3,015	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			165.00000	167	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,070.00000	3,062	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			149.00000	151	30.83	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	11.65	Put		3,304.00000	3,296	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		162.00000	164	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,117.00000	3,108	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		144.00000	146	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,399.00000	3,390	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		155.00000	157	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,210.00000	3,202	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		152.00000	154	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,257.00000	3,249	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		345.00000	349	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,600.00000	1,593	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		301.00000	304	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,856.00000	1,849	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		273.00000	276	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,028.00000	2,021	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		261.00000	264	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,116.00000	2,108	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		106.00000	108	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,161.00000	4,152	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		388.00000	393	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,393.00000	1,387	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		152.00000	154	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,257.00000	3,249	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		60.00000	62	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,265.00000	5,256	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		418.00000	423	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,273.00000	1,267	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		209.00000	211	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,564.00000	2,556	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		66.00000	67	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,121.00000	5,112	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		440.00000	445	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,195.00000	1,189	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		70.00000	71	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,025.00000	5,016	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		451.00000	456	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,156.00000	1,150	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		188.00000	190	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,793.00000	2,784	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		72.00000	73	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,977.00000	4,968	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		475.00000	480	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,080.00000	1,075	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		76.00000	78	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,881.00000	4,872	33.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.85	Call			138.00000	140	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,493.00000	3,484	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			52.00000	54	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,507.00000	5,498	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			353.00000	357	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,558.00000	1,551	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			146.00000	148	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,351.00000	3,343	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			141.00000	143	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,446.00000	3,437	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			54.00000	55	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,459.00000	5,449	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			138.00000	140	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,493.00000	3,484	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			133.00000	135	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,588.00000	3,579	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			128.00000	130	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,683.00000	3,674	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			46.00000	48	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,701.00000	5,692	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			337.00000	341	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,642.00000	1,635	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			172.00000	174	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,977.00000	2,969	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			141.00000	143	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,446.00000	3,437	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			136.00000	138	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,541.00000	3,532	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			51.00000	52	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,556.00000	5,546	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			57.00000	58	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,362.00000	5,353	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			429.00000	433	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,234.00000	1,228	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			68.00000	69	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,073.00000	5,064	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			557.00000	564	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			862.00000	858	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			81.00000	82	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,786.00000	4,777	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			514.00000	520	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			969.00000	964	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			228.00000	230	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,383.00000	2,375	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			183.00000	186	29.81	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	11.15	Put		2,838.00000	2,830	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		74.00000	76	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,929.00000	4,920	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		204.00000	207	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,609.00000	2,601	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		165.00000	167	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,070.00000	3,062	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		64.00000	65	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,169.00000	5,160	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		238.00000	241	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,293.00000	2,285	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		228.00000	230	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,383.00000	2,375	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		78.00000	80	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,833.00000	4,824	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		501.00000	506	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,006.00000	1,000	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		62.00000	64	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,217.00000	5,208	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		83.00000	85	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,738.00000	4,729	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		255.00000	258	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,160.00000	2,152	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		90.00000	92	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,595.00000	4,587	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		261.00000	264	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,116.00000	2,108	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		92.00000	94	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,547.00000	4,538	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		95.00000	97	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,450.00000	4,441	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		280.00000	283	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,985.00000	1,977	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		267.00000	270	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,072.00000	2,064	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		93.00000	95	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,498.00000	4,490	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		836.00000	844	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		441.00000	439	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		308.00000	312	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,813.00000	1,806	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		108.00000	110	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,113.00000	4,104	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		811.00000	820	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		466.00000	464	21.93	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	8.00	Call			887.00000	896	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			392.00000	390	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			337.00000	341	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,642.00000	1,635	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			112.00000	114	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,017.00000	4,008	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			913.00000	923	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			368.00000	367	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			114.00000	116	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,969.00000	3,960	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			742.00000	750	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			547.00000	544	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			294.00000	297	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,899.00000	1,891	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			280.00000	283	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,985.00000	1,977	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			100.00000	102	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,305.00000	4,296	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			861.00000	870	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			416.00000	414	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			330.00000	333	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,685.00000	1,678	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			110.00000	112	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,065.00000	4,056	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			941.00000	950	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			346.00000	345	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			353.00000	357	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,558.00000	1,551	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,090.00000	1,100	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			245.00000	245	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			398.00000	402	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,353.00000	1,347	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			114.00000	116	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,969.00000	3,960	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,122.00000	1,133	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			227.00000	227	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,155.00000	1,166	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			210.00000	210	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			418.00000	423	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,273.00000	1,267	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			118.00000	120	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,873.00000	3,865	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,189.00000	1,200	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			194.00000	194	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,845.00000	4,856	28.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		3,354.00000	3,361	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		9.00000	5	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,896.00000	1,909	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		51.00000	53	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		102.00000	104	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,257.00000	4,248	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		19.00000	20	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,174.00000	7,164	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		5,095.00000	5,106	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,602.00000	3,609	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		7.00000	4	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		2,129.00000	2,141	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		34.00000	35	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		22.00000	23	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		6,927.00000	6,917	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		1,342.00000	1,354	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		147.00000	148	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		475.00000	480	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,080.00000	1,075	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		451.00000	456	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,156.00000	1,150	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		370.00000	374	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,475.00000	1,468	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		131.00000	132	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,636.00000	3,627	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,403.00000	3,410	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		8.00000	5	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,420.00000	2,427	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		25.00000	22	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,504.00000	1,517	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		109.00000	111	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		125.00000	127	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,730.00000	3,722	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		85.00000	87	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,690.00000	4,681	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,552.00000	3,560	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		7.00000	4	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,566.00000	2,573	22.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		21.00000	17	22.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,631.00000	1,644	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		86.00000	88	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,615.00000	2,621	22.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		20.00000	15	22.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,674.00000	1,687	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			79.00000	81	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,651.00000	3,659	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			6.00000	3	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,664.00000	2,670	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			19.00000	14	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,717.00000	1,731	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			72.00000	75	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			969.00000	979	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			324.00000	323	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,453.00000	3,460	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			8.00000	4	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,468.00000	2,476	22.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			23.00000	20	22.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,546.00000	1,559	20.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			101.00000	103	20.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,750.00000	3,759	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			5.00000	3	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,762.00000	2,768	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			17.00000	12	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,806.00000	1,819	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			61.00000	63	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			1,028.00000	1,038	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			283.00000	282	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,800.00000	3,809	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			5.00000	3	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,811.00000	2,817	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			16.00000	11	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,850.00000	1,864	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			55.00000	58	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			1,059.00000	1,069	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			264.00000	263	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			121.00000	123	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,826.00000	3,817	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,949.00000	3,958	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			4.00000	2	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,958.00000	2,964	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			13.00000	8	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,987.00000	2,000	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			42.00000	45	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			88.00000	90	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,643.00000	4,634	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,999.00000	4,008	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			4.00000	2	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			3,008.00000	3,013	23.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.50	Put		13.00000	8	23.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		2,033.00000	2,046	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		38.00000	41	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,098.00000	4,107	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		3.00000	2	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,106.00000	3,112	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		11.00000	7	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,264.00000	1,276	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		169.00000	170	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		4,049.00000	4,058	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		4.00000	2	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		3,057.00000	3,063	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		12.00000	7	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		2,081.00000	2,093	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		36.00000	38	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,226.00000	1,237	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		181.00000	182	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,900.00000	3,908	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		5.00000	2	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,909.00000	2,915	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		14.00000	9	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,941.00000	1,955	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		46.00000	49	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		4,148.00000	4,157	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		3.00000	1	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		3,156.00000	3,162	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		11.00000	6	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		2,177.00000	2,188	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		32.00000	32	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,303.00000	1,315	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		158.00000	159	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.62620	8.61580		22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		788.00000	791	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		772.00000	765	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		807.00000	810	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		741.00000	734	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		827.00000	830	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		711.00000	704	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		752.00000	755	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		836.00000	828	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		194.00000	193	30.19	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,728.00000	3,717	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		550.00000	551	24.81	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,334.00000	1,325	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		770.00000	773	22.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.65	Put			804.00000	796	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			718.00000	720	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			902.00000	894	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			701.00000	704	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			936.00000	927	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			655.00000	657	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,039.00000	1,031	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			686.00000	688	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			970.00000	961	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			641.00000	642	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,075.00000	1,066	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			600.00000	601	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,184.00000	1,175	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			613.00000	614	24.19	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,147.00000	1,138	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			627.00000	628	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,111.00000	1,102	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			670.00000	672	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,004.00000	996	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			527.00000	528	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,412.00000	1,402	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			496.00000	496	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,530.00000	1,520	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			517.00000	517	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,451.00000	1,441	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			476.00000	477	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,611.00000	1,600	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			506.00000	507	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,490.00000	1,480	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			212.00000	211	29.81	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,496.00000	3,485	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			486.00000	486	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,570.00000	1,560	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			432.00000	432	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,816.00000	1,806	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			408.00000	407	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,942.00000	1,931	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			368.00000	367	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,152.00000	2,141	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			399.00000	399	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,984.00000	1,973	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			424.00000	424	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,858.00000	1,848	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			550.00000	551	24.81	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,334.00000	1,325	24.81	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	8.00	Call			1,054.00000	1,059	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			438.00000	433	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			467.00000	467	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,651.00000	1,641	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			449.00000	449	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,733.00000	1,723	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			416.00000	416	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,901.00000	1,890	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			383.00000	383	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,067.00000	2,056	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			178.00000	177	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,962.00000	3,951	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,029.00000	1,034	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			463.00000	457	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			458.00000	458	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,692.00000	1,682	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			441.00000	440	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,775.00000	1,764	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			391.00000	391	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,025.00000	2,014	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			375.00000	375	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,110.00000	2,099	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			175.00000	174	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,009.00000	3,998	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			956.00000	960	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			540.00000	534	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			449.00000	449	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,733.00000	1,723	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			383.00000	383	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,067.00000	2,056	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			353.00000	353	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,238.00000	2,227	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			167.00000	166	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,151.00000	4,140	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			888.00000	892	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			623.00000	616	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			424.00000	424	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,858.00000	1,848	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			375.00000	375	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,110.00000	2,099	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			361.00000	360	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,195.00000	2,184	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			347.00000	346	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,281.00000	2,270	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			333.00000	332	27.59	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 14/06/2010 Currency Future	10.65	Put			2,367.00000	2,356	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			159.00000	158	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,293.00000	4,282	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			979.00000	984	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			514.00000	508	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			458.00000	458	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,692.00000	1,682	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			170.00000	169	30.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,104.00000	4,092	30.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,193.00000	1,199	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			327.00000	323	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			539.00000	539	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,373.00000	1,363	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			441.00000	440	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,775.00000	1,764	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,222.00000	1,229	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			307.00000	303	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			467.00000	467	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,651.00000	1,641	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			191.00000	190	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,775.00000	3,763	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,253.00000	1,260	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			287.00000	283	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			562.00000	563	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,296.00000	1,287	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			539.00000	539	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,373.00000	1,363	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			187.00000	186	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,822.00000	3,810	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,284.00000	1,291	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			268.00000	265	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			574.00000	575	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,258.00000	1,249	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,867.00000	4,877	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	0	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,380.00000	3,388	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			15.00000	12	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,961.00000	1,970	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			95.00000	94	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			933.00000	937	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			567.00000	561	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			266.00000	266	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,901.00000	2,889	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			101.00000	101	33.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,735.00000	5,724	33.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.75	Call		55.00000	55	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,189.00000	7,179	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,116.00000	5,126	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,628.00000	3,635	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		12.00000	9	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,183.00000	2,193	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		67.00000	66	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		292.00000	291	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,676.00000	2,665	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		172.00000	171	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,057.00000	4,045	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		108.00000	108	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,493.00000	5,482	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		62.00000	61	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,946.00000	6,935	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,469.00000	1,477	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		203.00000	201	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		587.00000	588	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,221.00000	1,212	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		517.00000	517	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,451.00000	1,441	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		216.00000	215	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,450.00000	3,438	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,430.00000	3,437	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		14.00000	11	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,461.00000	2,470	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		45.00000	44	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,586.00000	1,595	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		170.00000	168	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		271.00000	270	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,855.00000	2,844	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		138.00000	137	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,722.00000	4,711	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,650.00000	2,659	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		34.00000	32	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,749.00000	1,757	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		133.00000	131	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		204.00000	203	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,589.00000	3,577	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		147.00000	146	31.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,531.00000	4,520	31.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		257.00000	256	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		2,991.00000	2,980	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		181.00000	180	30.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,915.00000	3,904	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		132.00000	131	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,866.00000	4,855	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,677.00000	3,684	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		12.00000	8	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,698.00000	2,706	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		32.00000	30	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,790.00000	1,799	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		124.00000	123	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,080.00000	1,086	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		415.00000	410	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		248.00000	248	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,083.00000	3,071	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		128.00000	127	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,962.00000	4,951	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,529.00000	3,536	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		13.00000	10	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,555.00000	2,564	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		39.00000	38	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,667.00000	1,675	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		151.00000	149	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		1,004.00000	1,008	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		488.00000	482	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		340.00000	339	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,324.00000	2,313	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		236.00000	235	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,220.00000	3,209	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		122.00000	121	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,106.00000	5,095	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,479.00000	3,487	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		14.00000	10	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,508.00000	2,517	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		42.00000	41	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,626.00000	1,635	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		160.00000	158	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		232.00000	231	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,266.00000	3,255	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		164.00000	163	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,198.00000	4,187	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		120.00000	120	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,154.00000	5,143	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		327.00000	326	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,411.00000	2,400	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		228.00000	227	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,312.00000	3,300	29.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.70	Call			162.00000	161	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,246.00000	4,234	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			118.00000	118	32.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,203.00000	5,192	32.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			244.00000	243	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,128.00000	3,117	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			126.00000	125	32.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,010.00000	4,999	32.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,727.00000	3,734	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			11.00000	8	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,745.00000	2,754	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			30.00000	28	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,832.00000	1,841	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			116.00000	115	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,107.00000	1,113	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			392.00000	387	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			368.00000	367	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,152.00000	2,141	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			253.00000	252	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,037.00000	3,026	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			130.00000	129	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,914.00000	4,903	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,777.00000	3,783	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			11.00000	7	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,793.00000	2,802	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			28.00000	26	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,875.00000	1,884	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			109.00000	108	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,135.00000	1,141	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			369.00000	365	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,826.00000	3,833	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			10.00000	7	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,841.00000	2,850	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			26.00000	24	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,917.00000	1,927	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			102.00000	101	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,163.00000	1,170	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			348.00000	343	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			262.00000	261	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			2,946.00000	2,935	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			184.00000	183	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,868.00000	3,857	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			134.00000	133	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,818.00000	4,807	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,975.00000	3,982	26.70	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 14/06/2010 Currency Future	4.65	Put		9.00000	6	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,986.00000	2,995	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		20.00000	19	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		2,048.00000	2,058	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		82.00000	81	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		276.00000	275	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,810.00000	2,799	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		141.00000	140	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,675.00000	4,663	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		4,024.00000	4,031	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		9.00000	5	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		3,035.00000	3,043	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		19.00000	17	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		2,092.00000	2,102	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		76.00000	76	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		281.00000	280	28.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,765.00000	2,754	28.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		197.00000	196	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,682.00000	3,670	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		143.00000	142	31.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,627.00000	4,616	31.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		4,074.00000	4,081	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		8.00000	5	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		3,084.00000	3,092	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		18.00000	16	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		2,138.00000	2,147	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		72.00000	71	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,320.00000	1,327	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		254.00000	251	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		286.00000	286	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,721.00000	2,709	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		201.00000	200	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,635.00000	3,624	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		145.00000	144	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,579.00000	4,568	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		4,123.00000	4,130	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		7.00000	4	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,133.00000	3,141	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		18.00000	15	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,357.00000	1,364	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		241.00000	238	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,925.00000	3,932	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		9.00000	6	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,938.00000	2,946	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		22.00000	20	22.62	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 14/06/2010 Currency Future	6.70	Call			2,004.00000	2,014	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			88.00000	88	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			94.00000	94	33.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			5,979.00000	5,968	33.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			240.00000	239	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,174.00000	3,163	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			93.00000	93	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,027.00000	6,017	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			92.00000	92	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,076.00000	6,065	33.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.49370		13.43490		20.08	377,823.60	28	20,039.00
£ / R On 14/09/2009 Currency Future	13.45	Call			514.00000	548	19.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			529.00000	504	19.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			535.00000	569	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			500.00000	475	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			535.00000	569	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			500.00000	475	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			577.00000	613	19.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			442.00000	419	19.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			673.00000	715	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			338.00000	322	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			599.00000	637	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			414.00000	393	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			476.00000	508	20.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			592.00000	564	20.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			556.00000	590	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			471.00000	447	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			647.00000	688	19.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			362.00000	344	19.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			623.00000	662	19.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			388.00000	368	19.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			647.00000	688	19.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			362.00000	344	19.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			731.00000	777	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			296.00000	284	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			762.00000	810	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			277.00000	266	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			794.00000	843	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			260.00000	249	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			896.00000	947	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			211.00000	203	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			828.00000	877	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			243.00000	233	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			700.00000	746	18.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.05	Put			315.00000	302	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			459.00000	489	20.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			624.00000	595	20.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			442.00000	471	20.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			657.00000	627	20.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			319.00000	339	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			984.00000	946	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			395.00000	421	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			760.00000	727	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			368.00000	391	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			833.00000	798	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			381.00000	406	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			796.00000	762	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			368.00000	391	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			833.00000	798	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			330.00000	351	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			945.00000	908	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			279.00000	301	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,094.00000	1,058	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			293.00000	316	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,058.00000	1,022	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			319.00000	339	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			984.00000	946	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			253.00000	273	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,168.00000	1,130	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			228.00000	248	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,243.00000	1,204	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			217.00000	235	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,282.00000	1,242	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			266.00000	287	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,131.00000	1,094	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			149.00000	163	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,564.00000	1,520	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			112.00000	124	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,777.00000	1,730	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			61.00000	69	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,226.00000	2,175	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			83.00000	93	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,999.00000	1,949	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			94.00000	104	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,909.00000	1,861	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			106.00000	117	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,821.00000	1,773	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			149.00000	163	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,564.00000	1,520	22.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.60	Call			195.00000	213	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,360.00000	1,319	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			166.00000	182	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,481.00000	1,438	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			112.00000	124	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,777.00000	1,730	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			126.00000	138	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,691.00000	1,645	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			141.00000	155	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,606.00000	1,561	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			119.00000	131	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,734.00000	1,687	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			133.00000	146	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,648.00000	1,603	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			157.00000	172	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,522.00000	1,479	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			141.00000	155	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,606.00000	1,561	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			89.00000	98	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,954.00000	1,905	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			100.00000	110	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,865.00000	1,817	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			175.00000	192	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,440.00000	1,398	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			83.00000	93	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,999.00000	1,949	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			61.00000	69	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,226.00000	2,175	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			74.00000	82	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,089.00000	2,039	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			58.00000	65	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,273.00000	2,221	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			54.00000	61	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,319.00000	2,267	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			70.00000	78	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,135.00000	2,084	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			240.00000	260	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,205.00000	1,167	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			48.00000	54	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,413.00000	2,360	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			185.00000	202	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,400.00000	1,358	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			157.00000	172	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,522.00000	1,479	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			79.00000	87	22.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.40	Put			2,044.00000	1,994	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			266.00000	287	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,131.00000	1,094	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			342.00000	364	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			907.00000	871	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			355.00000	378	21.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			870.00000	834	21.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			308.00000	327	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,023.00000	984	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			206.00000	224	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,321.00000	1,280	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			89.00000	98	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,954.00000	1,905	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			42.00000	47	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,507.00000	2,454	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			79.00000	87	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,044.00000	1,994	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			48.00000	54	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,413.00000	2,360	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			42.00000	47	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,507.00000	2,454	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			37.00000	42	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,602.00000	2,548	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			32.00000	36	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,697.00000	2,643	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			119.00000	131	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,734.00000	1,687	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			65.00000	73	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,180.00000	2,129	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			51.00000	57	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,366.00000	2,313	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			65.00000	73	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,180.00000	2,129	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			45.00000	50	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,460.00000	2,407	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			39.00000	44	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,554.00000	2,501	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			34.00000	39	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,649.00000	2,595	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			240.00000	260	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,205.00000	1,167	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			24.00000	28	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,890.00000	2,834	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			308.00000	327	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,023.00000	984	22.15	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 14/09/2009 Currency Future	14.65	Call			185.00000	202	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,400.00000	1,358	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			106.00000	117	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,821.00000	1,773	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			195.00000	213	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,360.00000	1,319	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			410.00000	437	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			725.00000	693	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			381.00000	406	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			796.00000	762	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			330.00000	351	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			945.00000	908	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			206.00000	224	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,321.00000	1,280	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			395.00000	421	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			760.00000	727	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			426.00000	453	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			691.00000	660	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			253.00000	273	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,168.00000	1,130	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			495.00000	527	20.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			560.00000	534	20.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			459.00000	489	20.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			624.00000	595	20.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,335.00000	5,394	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,835.00000	3,894	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,342.00000	2,401	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			7.00000	7	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,004.00000	1,057	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			170.00000	163	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			8.00000	9	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,673.00000	3,615	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			1.00000	1	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,166.00000	5,107	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,665.00000	6,606	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,785.00000	5,844	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,285.00000	4,344	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,787.00000	2,846	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			2.00000	2	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,365.00000	1,421	18.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.15	Put			80.00000	77	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			15.00000	17	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,230.00000	3,174	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			1.00000	2	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,717.00000	4,658	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,215.00000	6,156	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			6,035.00000	6,094	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,535.00000	4,594	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			3,036.00000	3,095	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			1.00000	1	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,585.00000	1,642	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			50.00000	48	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			21.00000	24	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			2,986.00000	2,931	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			2.00000	3	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,467.00000	4,409	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			5,965.00000	5,907	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			673.00000	715	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			338.00000	322	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			968.00000	1,019	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			183.00000	176	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			1,080.00000	1,133	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			145.00000	140	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			932.00000	983	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			197.00000	189	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			861.00000	911	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			227.00000	218	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			1,119.00000	1,173	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			134.00000	129	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			1,042.00000	1,095	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			157.00000	151	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			828.00000	877	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			243.00000	233	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			794.00000	843	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			260.00000	249	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			556.00000	590	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			471.00000	447	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			442.00000	471	20.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			657.00000	627	20.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			932.00000	983	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			197.00000	189	18.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.20	Call		623.00000	662	19.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		388.00000	368	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.69630	13.63740		20.46	0.00	0	12,381.00
£ / R On 14/12/2009 Currency Future	13.65	Call		761.00000	800	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		773.00000	754	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		780.00000	821	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		743.00000	724	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		761.00000	800	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		773.00000	754	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		780.00000	821	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		743.00000	724	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		821.00000	860	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		683.00000	664	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		905.00000	948	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		568.00000	552	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		841.00000	881	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		654.00000	635	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		724.00000	761	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		836.00000	815	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		800.00000	840	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		713.00000	694	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		883.00000	925	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		596.00000	579	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		724.00000	761	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		836.00000	815	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		862.00000	903	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		625.00000	606	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		956.00000	1,005	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		519.00000	509	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		985.00000	1,035	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		498.00000	488	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,014.00000	1,064	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		477.00000	468	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		1,106.00000	1,157	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		418.00000	411	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		1,075.00000	1,126	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		437.00000	429	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		780.00000	821	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		743.00000	724	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		706.00000	743	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		868.00000	846	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		742.00000	780	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		805.00000	784	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		689.00000	725	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		901.00000	878	20.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.30	Call			533.00000	567	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,195.00000	1,171	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			640.00000	674	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,003.00000	977	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			625.00000	658	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,037.00000	1,011	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			625.00000	658	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,037.00000	1,011	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			605.00000	642	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,068.00000	1,046	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			550.00000	585	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,163.00000	1,139	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			483.00000	515	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,295.00000	1,269	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			516.00000	549	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,228.00000	1,203	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			499.00000	532	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,261.00000	1,236	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			467.00000	499	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,329.00000	1,302	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			355.00000	382	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,617.00000	1,585	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			367.00000	395	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,580.00000	1,549	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			436.00000	467	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,399.00000	1,371	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			408.00000	437	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,470.00000	1,441	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			380.00000	409	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,543.00000	1,512	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			330.00000	356	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,693.00000	1,660	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			307.00000	332	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,770.00000	1,736	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			286.00000	310	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,848.00000	1,813	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			212.00000	231	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,174.00000	2,135	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			605.00000	642	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,068.00000	1,046	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			568.00000	604	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,131.00000	1,107	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			672.00000	707	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			935.00000	911	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			436.00000	467	21.36	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 14/12/2009 Currency Future	14.60	Put			1,399.00000	1,371	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			587.00000	623	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,099.00000	1,076	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			451.00000	483	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,364.00000	1,336	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			422.00000	452	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,434.00000	1,406	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			394.00000	423	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,506.00000	1,476	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			296.00000	321	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,809.00000	1,774	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			689.00000	725	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			901.00000	878	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			656.00000	690	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			968.00000	944	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			587.00000	623	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,099.00000	1,076	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			451.00000	483	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,364.00000	1,336	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			342.00000	369	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,655.00000	1,623	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			422.00000	452	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,434.00000	1,406	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			319.00000	344	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,731.00000	1,698	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			672.00000	707	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			935.00000	911	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			499.00000	532	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,261.00000	1,236	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			355.00000	382	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,617.00000	1,585	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			516.00000	549	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,228.00000	1,203	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,337.00000	5,396	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,841.00000	3,900	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			3.00000	4	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,398.00000	2,457	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			60.00000	61	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,202.00000	1,255	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			364.00000	358	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			181.00000	199	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,344.00000	2,303	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			51.00000	58	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,714.00000	3,662	21.36	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 14/12/2009 Currency Future	18.80	Call			12.00000	15	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,175.00000	5,118	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			3.00000	3	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,665.00000	6,607	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,787.00000	5,846	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,288.00000	4,347	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			1.00000	1	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,817.00000	2,876	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			29.00000	30	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,519.00000	1,575	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			231.00000	228	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			256.00000	278	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			1,968.00000	1,932	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			76.00000	86	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,289.00000	3,239	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			19.00000	23	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,732.00000	4,676	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			4.00000	5	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,217.00000	6,159	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,037.00000	6,096	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,538.00000	4,597	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			1.00000	1	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,056.00000	3,115	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			19.00000	19	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,712.00000	1,769	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			175.00000	173	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			94.00000	106	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,057.00000	3,009	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			24.00000	28	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,487.00000	4,432	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			6.00000	7	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			5,968.00000	5,910	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			862.00000	903	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			625.00000	606	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,137.00000	1,189	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			400.00000	393	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,338.00000	1,392	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			300.00000	296	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,269.00000	1,322	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			331.00000	326	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,137.00000	1,189	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			400.00000	393	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,235.00000	1,288	19.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.75	Put		348.00000	342	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,169.00000	1,222	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		382.00000	375	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,044.00000	1,095	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		457.00000	448	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		928.00000	977	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		541.00000	530	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		640.00000	674	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,003.00000	977	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		883.00000	925	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		596.00000	579	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		985.00000	1,035	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		498.00000	488	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		689.00000	725	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		901.00000	878	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,014.00000	1,064	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		477.00000	468	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		956.00000	1,005	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		519.00000	509	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		742.00000	780	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		805.00000	784	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.89480	13.83440		20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		987.00000	1,009	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,003.00000	964	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		1,006.00000	1,028	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		971.00000	934	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		1,045.00000	1,068	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		910.00000	874	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,128.00000	1,154	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		794.00000	759	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		1,065.00000	1,089	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		881.00000	844	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		950.00000	971	20.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,066.00000	1,026	20.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		1,025.00000	1,048	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		941.00000	903	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,107.00000	1,132	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		822.00000	787	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		1,086.00000	1,110	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		851.00000	816	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,363.00000	4,423	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		29.00000	28	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,393.00000	3,454	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		59.00000	60	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,465.00000	2,520	18.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.50	Put		130.00000	125	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,681.00000	1,723	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		346.00000	328	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		775.00000	790	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,440.00000	1,396	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		549.00000	558	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,215.00000	2,163	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		397.00000	403	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,062.00000	3,008	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		290.00000	294	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		3,955.00000	3,899	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,268.00000	4,327	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		33.00000	32	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,296.00000	3,357	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		61.00000	62	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,377.00000	2,432	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		143.00000	137	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,613.00000	1,654	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		379.00000	359	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		747.00000	762	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,513.00000	1,467	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		532.00000	540	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,297.00000	2,245	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		384.00000	390	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,150.00000	3,096	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		281.00000	285	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,046.00000	3,990	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		4,172.00000	4,231	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		38.00000	37	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		3,198.00000	3,259	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		64.00000	64	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		2,291.00000	2,345	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		157.00000	150	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,547.00000	1,587	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		413.00000	392	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		721.00000	735	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,587.00000	1,540	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		515.00000	523	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,381.00000	2,328	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		372.00000	378	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,238.00000	3,184	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		273.00000	277	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,138.00000	4,082	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		4,078.00000	4,137	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		43.00000	42	23.67	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 15/03/2010 Currency Future	10.80	Call			3,100.00000	3,162	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			66.00000	67	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,206.00000	2,259	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			172.00000	164	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,483.00000	1,522	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			449.00000	427	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			696.00000	709	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,661.00000	1,614	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			499.00000	507	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,465.00000	2,412	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			361.00000	367	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,327.00000	3,272	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			265.00000	269	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,230.00000	4,174	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,932.00000	3,993	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			48.00000	48	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,959.00000	3,018	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			75.00000	73	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			2,085.00000	2,134	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			201.00000	189	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,396.00000	1,430	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			512.00000	485	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			660.00000	673	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,776.00000	1,728	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			475.00000	483	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,591.00000	2,538	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			344.00000	350	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,460.00000	3,405	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			249.00000	255	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,365.00000	4,310	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			4,030.00000	4,089	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			46.00000	44	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,052.00000	3,113	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			67.00000	68	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,164.00000	2,216	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			180.00000	172	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,452.00000	1,490	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			467.00000	445	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			684.00000	697	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,699.00000	1,652	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			492.00000	499	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,507.00000	2,454	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			355.00000	361	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,371.00000	3,316	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			261.00000	265	27.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.85	Put			4,276.00000	4,220	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,315.00000	4,375	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			31.00000	30	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,344.00000	3,406	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			60.00000	61	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,421.00000	2,476	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			136.00000	131	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,647.00000	1,688	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			362.00000	344	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			761.00000	776	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,476.00000	1,431	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			540.00000	549	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,256.00000	2,204	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			390.00000	397	25.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,106.00000	3,052	25.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			285.00000	290	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,001.00000	3,945	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,125.00000	4,184	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			40.00000	39	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,149.00000	3,210	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			65.00000	66	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,249.00000	2,302	18.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			164.00000	157	18.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,515.00000	1,554	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			430.00000	409	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			708.00000	722	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,624.00000	1,577	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			507.00000	515	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,423.00000	2,370	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			367.00000	373	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,282.00000	3,228	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			268.00000	273	27.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,184.00000	4,128	27.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			4,220.00000	4,279	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			36.00000	34	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			3,247.00000	3,308	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			62.00000	63	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			2,334.00000	2,388	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			150.00000	144	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,580.00000	1,620	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			395.00000	376	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			734.00000	748	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,550.00000	1,504	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			523.00000	532	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,339.00000	2,287	23.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.65	Call			378.00000	384	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,194.00000	3,140	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			277.00000	281	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,092.00000	4,036	26.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.09350		14.03090		20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			1,122.00000	1,170	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,141.00000	1,126	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			1,140.00000	1,188	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,109.00000	1,095	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,159.00000	1,207	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,078.00000	1,064	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,178.00000	1,227	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,047.00000	1,033	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,389.00000	1,443	19.47	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put			758.00000	749	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,257.00000	1,308	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			926.00000	915	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			419.00000	441	25.69	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put			3,888.00000	3,848	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,197.00000	1,246	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,016.00000	1,003	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			1,104.00000	1,151	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,173.00000	1,158	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,086.00000	1,133	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,205.00000	1,189	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,237.00000	1,287	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			956.00000	944	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,257.00000	1,308	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			926.00000	915	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,178.00000	1,227	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,047.00000	1,033	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,343.00000	1,396	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			812.00000	803	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,366.00000	1,419	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			785.00000	776	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,460.00000	1,516	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			679.00000	672	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,412.00000	1,467	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			731.00000	723	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,217.00000	1,267	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			986.00000	973	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			941.00000	983	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,510.00000	1,490	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			1,019.00000	1,063	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,338.00000	1,320	21.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.35	Call			2,021.00000	2,086	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			340.00000	342	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,685.00000	1,747	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			504.00000	504	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			751.00000	786	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,071.00000	2,042	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			572.00000	599	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,891.00000	2,855	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			436.00000	459	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,755.00000	3,715	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			335.00000	354	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,654.00000	4,610	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,057.00000	2,122	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			326.00000	328	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,717.00000	1,779	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			486.00000	486	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,436.00000	1,491	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			705.00000	698	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,035.00000	1,080	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,304.00000	1,287	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			762.00000	797	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,031.00000	2,004	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			580.00000	606	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,849.00000	2,813	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			442.00000	465	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,711.00000	3,671	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			340.00000	358	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,609.00000	4,565	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,439.00000	5,501	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			8.00000	8	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,992.00000	4,057	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			61.00000	63	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,609.00000	2,676	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			178.00000	182	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,536.00000	1,593	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			605.00000	600	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			611.00000	639	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,680.00000	2,645	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			408.00000	430	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			3,977.00000	3,937	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			260.00000	277	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,329.00000	5,283	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			147.00000	158	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,716.00000	6,665	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,884.00000	5,947	21.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.15	Put		3.00000	4	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,417.00000	4,480	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		37.00000	37	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,998.00000	3,064	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		117.00000	121	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,815.00000	1,878	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		434.00000	434	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		690.00000	722	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,309.00000	2,278	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		460.00000	484	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,579.00000	3,540	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		307.00000	326	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,926.00000	4,883	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		175.00000	187	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,294.00000	6,244	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,133.00000	6,196	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		2.00000	2	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,657.00000	4,720	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		26.00000	27	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,228.00000	3,296	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		97.00000	102	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,986.00000	2,050	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		355.00000	357	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		741.00000	774	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,110.00000	2,081	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		493.00000	518	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,362.00000	3,324	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		331.00000	349	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,700.00000	4,656	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		192.00000	206	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,061.00000	6,012	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,561.00000	4,624	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		30.00000	30	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,608.00000	3,674	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		77.00000	81	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,694.00000	2,760	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		163.00000	167	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,916.00000	1,980	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		385.00000	387	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		971.00000	1,014	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,440.00000	1,421	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		720.00000	753	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,189.00000	2,159	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		551.00000	577	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,020.00000	2,983	24.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.40	Call			3,704.00000	3,769	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			73.00000	76	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,779.00000	2,846	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			148.00000	152	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			1,002.00000	1,046	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,371.00000	1,353	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			565.00000	591	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,934.00000	2,898	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			430.00000	453	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,800.00000	3,759	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,705.00000	4,768	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			24.00000	25	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,752.00000	3,817	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			71.00000	74	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,823.00000	2,889	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			142.00000	146	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			414.00000	436	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			3,933.00000	3,892	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			898.00000	939	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,618.00000	1,595	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			671.00000	702	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,390.00000	2,358	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			514.00000	539	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,233.00000	3,196	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			392.00000	413	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,111.00000	4,070	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			833.00000	870	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,802.00000	1,777	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			627.00000	656	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,596.00000	2,562	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			480.00000	504	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,449.00000	3,410	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			367.00000	387	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,336.00000	4,293	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,322.00000	4,385	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			42.00000	42	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,370.00000	3,437	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			89.00000	94	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,484.00000	2,551	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			203.00000	207	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,749.00000	1,812	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			468.00000	468	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			773.00000	809	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			1,993.00000	1,965	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			587.00000	614	24.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.25	Put			2,806.00000	2,771	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			448.00000	471	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,667.00000	3,628	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			344.00000	363	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,563.00000	4,519	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,181.00000	4,244	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			50.00000	50	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,362.00000	2,429	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			231.00000	235	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,654.00000	1,716	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			523.00000	522	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			4,134.00000	4,197	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			53.00000	53	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,181.00000	3,249	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			100.00000	105	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,322.00000	2,388	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			241.00000	245	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,623.00000	1,685	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			542.00000	541	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			730.00000	763	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,149.00000	2,120	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			558.00000	584	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			2,977.00000	2,940	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			425.00000	447	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,844.00000	3,804	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			327.00000	345	26.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,746.00000	4,702	26.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			4,041.00000	4,103	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			60.00000	60	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			3,087.00000	3,155	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			106.00000	112	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			2,242.00000	2,309	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			261.00000	265	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,563.00000	1,623	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			582.00000	580	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			710.00000	742	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,229.00000	2,199	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			544.00000	569	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,063.00000	3,026	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			319.00000	337	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			4,838.00000	4,793	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,944.00000	4,009	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			63.00000	65	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			2,167.00000	2,232	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			286.00000	289	18.59	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 14/06/2010 Currency Future	13.15	Call			1,510.00000	1,567	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			630.00000	624	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			529.00000	555	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,148.00000	3,111	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			403.00000	424	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,022.00000	3,981	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			4,228.00000	4,291	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			47.00000	47	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,275.00000	3,343	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			94.00000	99	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,402.00000	2,469	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			221.00000	226	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,370.00000	4,433	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			39.00000	39	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,418.00000	3,484	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			87.00000	91	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,526.00000	2,592	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			195.00000	199	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,782.00000	1,845	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			451.00000	451	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			785.00000	821	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,954.00000	1,927	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			595.00000	622	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,764.00000	2,729	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			454.00000	477	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,623.00000	3,584	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			348.00000	368	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,518.00000	4,474	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,418.00000	3,484	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			87.00000	91	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,526.00000	2,592	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			195.00000	199	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,782.00000	1,845	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			451.00000	451	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			785.00000	821	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,954.00000	1,927	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			4,087.00000	4,150	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			56.00000	56	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			3,134.00000	3,202	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			103.00000	108	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			2,282.00000	2,349	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			251.00000	255	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,593.00000	1,654	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			562.00000	560	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			323.00000	341	26.75	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	18.50	Put		4,792.00000	4,747	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.52440	11.42370		19.44	0.00	0	19,707.00
€ / R On 14/09/2009 Currency Future	11.40	Call		440.00000	492	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		416.00000	367	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		460.00000	515	18.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		386.00000	340	18.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		420.00000	471	19.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		446.00000	396	19.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		401.00000	451	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		477.00000	426	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		383.00000	431	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		510.00000	456	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		367.00000	412	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		543.00000	488	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		351.00000	394	20.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		577.00000	520	20.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		336.00000	377	20.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		612.00000	553	20.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		420.00000	471	19.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		446.00000	396	19.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		308.00000	346	20.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		684.00000	622	20.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		291.00000	332	20.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		717.00000	657	20.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		321.00000	361	20.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		648.00000	587	20.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		274.00000	318	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		750.00000	694	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		460.00000	515	18.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		386.00000	340	18.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		243.00000	284	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		819.00000	759	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		258.00000	301	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		784.00000	726	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		228.00000	268	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		855.00000	793	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		214.00000	252	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		891.00000	828	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		145.00000	174	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,121.00000	1,050	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		166.00000	198	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		1,042.00000	973	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		177.00000	210	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		1,003.00000	936	21.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.45	Call			135.00000	163	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,162.00000	1,089	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			126.00000	153	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,203.00000	1,129	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			110.00000	134	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,286.00000	1,209	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			102.00000	125	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,329.00000	1,251	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			82.00000	102	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,458.00000	1,377	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			61.00000	76	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,637.00000	1,552	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			44.00000	56	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,821.00000	1,732	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			48.00000	61	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,774.00000	1,687	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			48.00000	61	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,774.00000	1,687	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			27.00000	35	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,103.00000	2,011	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			25.00000	33	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,151.00000	2,058	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			29.00000	38	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,056.00000	1,964	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			32.00000	41	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,008.00000	1,917	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			35.00000	45	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,961.00000	1,870	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			35.00000	45	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,961.00000	1,870	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			41.00000	52	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,867.00000	1,778	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			19.00000	25	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,295.00000	2,201	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			15.00000	20	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,441.00000	2,345	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			13.00000	18	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,490.00000	2,394	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			23.00000	30	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,199.00000	2,106	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			38.00000	48	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,914.00000	1,824	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			38.00000	48	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,914.00000	1,824	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			32.00000	41	21.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.40	Put			2,008.00000	1,917	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			56.00000	71	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,682.00000	1,596	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			17.00000	23	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,344.00000	2,249	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			21.00000	28	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,247.00000	2,153	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			13.00000	18	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,490.00000	2,394	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			12.00000	17	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,539.00000	2,442	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			11.00000	15	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,587.00000	2,491	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			9.00000	13	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,686.00000	2,588	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			16.00000	21	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,392.00000	2,297	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			52.00000	66	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,728.00000	1,641	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			8.00000	11	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,784.00000	2,686	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			2.00000	3	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,428.00000	3,329	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			16.00000	21	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,392.00000	2,297	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			9.00000	13	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,686.00000	2,588	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			6.00000	9	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,883.00000	2,785	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			5.00000	7	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,982.00000	2,883	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			4.00000	6	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,081.00000	2,982	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			4.00000	5	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,180.00000	3,081	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			23.00000	30	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,199.00000	2,106	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			6.00000	9	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,883.00000	2,785	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			5.00000	7	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,982.00000	2,883	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			95.00000	117	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,371.00000	1,292	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			82.00000	102	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,458.00000	1,377	21.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.90	Call			71.00000	88	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,547.00000	1,464	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			25.00000	33	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,151.00000	2,058	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			10.00000	14	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,636.00000	2,540	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			8.00000	12	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,735.00000	2,637	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			7.00000	10	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,833.00000	2,735	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			52.00000	66	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,728.00000	1,641	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			71.00000	88	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,547.00000	1,464	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			76.00000	95	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,503.00000	1,420	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			66.00000	82	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,592.00000	1,508	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			15.00000	20	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,441.00000	2,345	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			56.00000	71	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,682.00000	1,596	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			21.00000	28	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,247.00000	2,153	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			88.00000	109	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,415.00000	1,335	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			110.00000	134	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,286.00000	1,209	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			155.00000	186	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,081.00000	1,011	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			118.00000	143	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,244.00000	1,169	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			201.00000	238	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			928.00000	863	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			155.00000	186	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,081.00000	1,011	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			76.00000	95	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,503.00000	1,420	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			214.00000	252	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			891.00000	828	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			189.00000	224	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			965.00000	899	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			201.00000	238	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			928.00000	863	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			102.00000	125	21.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.65	Put			1,329.00000	1,251	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,024.00000	5,124	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,524.00000	3,624	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,028.00000	2,128	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			4.00000	3	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			706.00000	785	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			182.00000	161	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	1	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,977.00000	3,877	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,476.00000	5,376	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,976.00000	6,876	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,324.00000	5,424	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,824.00000	3,924	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,325.00000	2,426	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			1.00000	1	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			928.00000	1,016	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			105.00000	91	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			1.00000	2	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,678.00000	3,578	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,176.00000	5,076	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,676.00000	6,576	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,474.00000	5,574	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,974.00000	4,074	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,474.00000	2,575	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	1	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,051.00000	1,141	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			77.00000	67	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			2.00000	3	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,528.00000	3,428	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,026.00000	4,926	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,526.00000	6,426	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			504.00000	564	18.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			330.00000	289	18.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.10	Call		580.00000	648	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		257.00000	224	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		528.00000	590	18.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		304.00000	266	18.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		481.00000	538	18.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		358.00000	314	18.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		440.00000	492	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		416.00000	367	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		274.00000	318	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		750.00000	694	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		367.00000	412	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		543.00000	488	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		554.00000	619	18.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		280.00000	244	18.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		291.00000	332	20.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		717.00000	657	20.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		609.00000	681	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		235.00000	207	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		554.00000	619	18.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		280.00000	244	18.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		351.00000	394	20.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		577.00000	520	20.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call		672.00000	750	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		198.00000	175	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		0.00000	715	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		0.00000	191	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.69690	11.59400		20.02	116,969.00	10	9,857.00
€ / R On 14/12/2009 Currency Future	11.60	Call		638.00000	694	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		644.00000	597	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		658.00000	716	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		614.00000	569	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		619.00000	673	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		675.00000	626	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		601.00000	652	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		707.00000	655	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		453.00000	492	21.47	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,059.00000	996	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		126.00000	142	26.77	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,132.00000	3,045	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		584.00000	634	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		740.00000	687	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		567.00000	616	20.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		773.00000	719	20.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		551.00000	599	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		807.00000	752	20.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.00	Call			506.00000	550	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			912.00000	853	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			536.00000	582	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			842.00000	785	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			492.00000	535	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			948.00000	888	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			478.00000	520	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			984.00000	923	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			521.00000	566	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			877.00000	819	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			465.00000	506	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,021.00000	959	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			441.00000	479	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,097.00000	1,032	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			376.00000	409	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,332.00000	1,262	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			396.00000	431	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,252.00000	1,184	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			406.00000	442	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,212.00000	1,145	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			356.00000	389	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,412.00000	1,342	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			346.00000	379	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,452.00000	1,382	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			337.00000	369	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,493.00000	1,422	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			328.00000	359	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,534.00000	1,462	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			295.00000	323	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,701.00000	1,626	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			266.00000	292	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,872.00000	1,795	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			240.00000	264	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,046.00000	1,967	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			252.00000	278	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,958.00000	1,881	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			246.00000	271	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,002.00000	1,924	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			246.00000	271	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,002.00000	1,924	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			212.00000	234	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,268.00000	2,187	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			206.00000	229	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,312.00000	2,232	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			218.00000	240	25.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Put		2,224.00000	2,143	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		223.00000	246	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,179.00000	2,099	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		228.00000	252	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,134.00000	2,055	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		223.00000	246	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,179.00000	2,099	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		234.00000	258	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,090.00000	2,011	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		189.00000	211	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,445.00000	2,364	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		259.00000	285	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,915.00000	1,838	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		108.00000	124	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,364.00000	3,277	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		200.00000	223	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,356.00000	2,276	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		179.00000	200	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,535.00000	2,453	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		169.00000	189	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,625.00000	2,542	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		160.00000	179	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,716.00000	2,633	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		152.00000	170	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,808.00000	2,723	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		252.00000	278	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,958.00000	1,881	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		240.00000	264	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,046.00000	1,967	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		194.00000	217	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,400.00000	2,320	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		184.00000	205	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,490.00000	2,408	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		174.00000	194	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,580.00000	2,498	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		287.00000	315	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,743.00000	1,668	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		272.00000	299	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,828.00000	1,752	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		212.00000	234	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,268.00000	2,187	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		272.00000	299	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,828.00000	1,752	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		189.00000	211	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,445.00000	2,364	25.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Call			280.00000	307	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,786.00000	1,710	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			194.00000	217	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,400.00000	2,320	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			184.00000	205	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,490.00000	2,408	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			165.00000	184	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,671.00000	2,587	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			169.00000	189	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,625.00000	2,542	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			303.00000	332	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,659.00000	1,585	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			311.00000	341	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,617.00000	1,544	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			280.00000	307	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,786.00000	1,710	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			218.00000	240	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,224.00000	2,143	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			311.00000	341	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,617.00000	1,544	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			319.00000	350	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,575.00000	1,503	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			287.00000	315	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,743.00000	1,668	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			386.00000	420	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,292.00000	1,223	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			366.00000	399	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,372.00000	1,302	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			417.00000	454	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,173.00000	1,107	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			356.00000	389	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,412.00000	1,342	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			429.00000	467	21.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,135.00000	1,070	21.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			406.00000	442	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,212.00000	1,145	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			366.00000	399	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,372.00000	1,302	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,151.00000	1,234	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			207.00000	187	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			848.00000	916	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			404.00000	369	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			122.00000	138	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,178.00000	3,091	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,301.00000	1,390	18.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.45	Put			157.00000	143	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			960.00000	1,033	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			316.00000	286	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			702.00000	762	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			558.00000	515	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			115.00000	131	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,271.00000	3,184	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,083.00000	2,185	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			39.00000	38	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			903.00000	973	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			359.00000	326	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			71.00000	83	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,027.00000	3,936	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			23.00000	28	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,479.00000	5,381	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			7.00000	9	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,963.00000	6,862	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,375.00000	2,477	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			31.00000	30	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,085.00000	1,162	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			241.00000	215	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			85.00000	98	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,741.00000	3,651	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			29.00000	35	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,185.00000	5,088	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			9.00000	11	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,665.00000	6,564	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			453.00000	492	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,059.00000	996	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,521.00000	2,624	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			27.00000	27	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,186.00000	1,272	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			192.00000	175	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			93.00000	107	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,599.00000	3,510	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			32.00000	39	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,038.00000	4,942	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			10.00000	12	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,516.00000	6,416	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,803.00000	3,906	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			9.00000	9	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,816.00000	2,919	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			22.00000	22	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,852.00000	1,948	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			58.00000	51	18.18	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 14/12/2009 Currency Future	10.80	Call			1,052.00000	1,129	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			258.00000	232	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			111.00000	127	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,317.00000	3,230	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			59.00000	71	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,265.00000	4,174	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,902.00000	4,005	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			8.00000	8	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,914.00000	3,017	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			20.00000	20	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,943.00000	2,040	18.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			49.00000	43	18.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,117.00000	1,196	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			223.00000	200	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			118.00000	135	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,224.00000	3,138	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			64.00000	76	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,170.00000	4,079	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,952.00000	4,054	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			8.00000	7	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,964.00000	3,066	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			20.00000	19	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,988.00000	2,088	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			44.00000	41	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			66.00000	78	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,122.00000	4,031	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,704.00000	3,806	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			10.00000	10	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,718.00000	2,820	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			24.00000	24	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,762.00000	1,858	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			68.00000	61	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			990.00000	1,064	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			296.00000	267	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			105.00000	120	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,411.00000	3,323	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			55.00000	66	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,361.00000	4,269	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,605.00000	3,707	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			11.00000	10	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,619.00000	2,722	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			25.00000	25	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,675.00000	1,769	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			81.00000	72	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			931.00000	1,003	18.62	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	11.00	Put			337.00000	306	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			99.00000	113	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,505.00000	3,416	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			51.00000	61	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,457.00000	4,364	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,506.00000	3,608	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			12.00000	12	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,588.00000	1,681	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			94.00000	84	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			875.00000	944	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			381.00000	347	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			47.00000	57	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,553.00000	4,460	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,555.00000	3,658	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			11.00000	11	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,570.00000	2,673	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			26.00000	26	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,631.00000	1,725	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			87.00000	78	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			96.00000	110	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,552.00000	3,463	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			49.00000	59	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,505.00000	4,412	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,753.00000	3,856	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			9.00000	9	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,767.00000	2,870	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			23.00000	23	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,807.00000	1,903	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			63.00000	56	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			1,021.00000	1,096	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			277.00000	249	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			57.00000	68	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,313.00000	4,221	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,852.00000	3,955	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			8.00000	8	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,865.00000	2,968	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			21.00000	21	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,897.00000	1,994	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			53.00000	47	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			61.00000	73	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,217.00000	4,126	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,001.00000	4,103	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			7.00000	6	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			3,013.00000	3,115	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			19.00000	19	23.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.60	Call		2,035.00000	2,136	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		41.00000	39	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		69.00000	80	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,075.00000	3,983	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,001.00000	4,103	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		7.00000	6	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		4,100.00000	4,202	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		6.00000	5	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,111.00000	3,214	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		17.00000	17	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,131.00000	2,234	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		37.00000	37	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,262.00000	1,350	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		168.00000	153	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		680.00000	739	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		586.00000	542	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		133.00000	149	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,039.00000	2,953	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		73.00000	85	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		3,979.00000	3,888	27.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.86760	11.76280		19.94	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	11.75	Call		809.00000	859	19.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		796.00000	742	19.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		828.00000	880	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		766.00000	712	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		790.00000	839	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		828.00000	771	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		773.00000	819	19.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		860.00000	802	19.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		755.00000	801	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		892.00000	833	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		738.00000	783	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		926.00000	865	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		722.00000	765	20.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		959.00000	898	20.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		706.00000	748	20.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		993.00000	931	20.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		675.00000	716	20.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,063.00000	998	20.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		661.00000	700	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,098.00000	1,033	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		691.00000	732	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,028.00000	964	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		647.00000	685	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,134.00000	1,067	20.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.25	Call		3,534.00000	3,639	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		22.00000	22	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,561.00000	2,665	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		48.00000	47	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,672.00000	1,762	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		160.00000	144	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,029.00000	1,092	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		516.00000	475	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		430.00000	454	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,917.00000	1,837	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		294.00000	311	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,781.00000	2,693	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		200.00000	212	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,687.00000	3,594	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		127.00000	137	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,614.00000	4,520	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,584.00000	3,688	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		21.00000	21	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,609.00000	2,713	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		46.00000	45	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,712.00000	1,802	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		149.00000	134	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,054.00000	1,119	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		492.00000	451	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		439.00000	463	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,876.00000	1,795	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		299.00000	317	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,737.00000	2,650	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		204.00000	216	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,641.00000	3,548	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		131.00000	141	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,568.00000	4,473	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,682.00000	3,787	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		19.00000	19	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,705.00000	2,809	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		42.00000	41	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,792.00000	1,884	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		129.00000	116	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,107.00000	1,174	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		444.00000	406	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		456.00000	481	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,793.00000	1,714	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		311.00000	330	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,649.00000	2,562	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		212.00000	225	26.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.10	Put		3,549.00000	3,457	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		138.00000	149	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,475.00000	4,381	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,731.00000	3,836	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		19.00000	19	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,753.00000	2,857	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		41.00000	40	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,832.00000	1,925	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		120.00000	107	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,134.00000	1,202	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		421.00000	385	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		465.00000	491	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,752.00000	1,673	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		318.00000	337	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,605.00000	2,519	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		216.00000	229	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,503.00000	3,411	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		142.00000	153	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,429.00000	4,335	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,633.00000	3,738	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		20.00000	20	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,657.00000	2,761	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		44.00000	43	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,751.00000	1,842	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		139.00000	125	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,080.00000	1,146	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		467.00000	428	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		447.00000	472	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,834.00000	1,754	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		305.00000	323	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,693.00000	2,606	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		208.00000	220	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,595.00000	3,503	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		134.00000	145	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,521.00000	4,427	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,879.00000	3,984	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		17.00000	17	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,898.00000	3,002	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		36.00000	35	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,958.00000	2,052	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		95.00000	85	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,219.00000	1,291	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		356.00000	324	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		493.00000	521	22.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,631.00000	1,554	22.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.90	Call			337.00000	358	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,475.00000	2,390	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			229.00000	243	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,366.00000	3,275	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			153.00000	165	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,291.00000	4,198	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,978.00000	4,082	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			15.00000	15	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,996.00000	3,100	20.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			33.00000	32	20.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			2,043.00000	2,142	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			80.00000	75	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,279.00000	1,356	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			316.00000	288	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			514.00000	543	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,551.00000	1,475	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			351.00000	371	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,389.00000	2,304	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			238.00000	252	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,275.00000	3,185	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			162.00000	173	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,199.00000	4,105	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,929.00000	4,034	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			16.00000	16	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,947.00000	3,051	20.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			34.00000	33	20.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			2,000.00000	2,096	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			87.00000	78	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,249.00000	1,322	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			336.00000	305	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			503.00000	532	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,591.00000	1,515	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			344.00000	365	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,432.00000	2,347	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			233.00000	248	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,321.00000	3,230	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			157.00000	170	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,245.00000	4,152	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,781.00000	3,886	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			18.00000	18	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,802.00000	2,906	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			39.00000	38	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,874.00000	1,967	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			111.00000	99	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,162.00000	1,231	18.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.00	Put		399.00000	364	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		474.00000	501	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,711.00000	1,633	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		324.00000	343	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,561.00000	2,476	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		220.00000	233	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,457.00000	3,366	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		145.00000	157	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,383.00000	4,289	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,830.00000	3,935	23.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		17.00000	17	23.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,850.00000	2,954	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		37.00000	36	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,915.00000	2,009	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		103.00000	92	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		1,190.00000	1,261	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		377.00000	343	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		484.00000	511	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,671.00000	1,593	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		331.00000	350	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,518.00000	2,433	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		224.00000	238	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,412.00000	3,320	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		149.00000	161	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,337.00000	4,243	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		4,028.00000	4,131	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		15.00000	13	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		3,044.00000	3,149	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		31.00000	31	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		2,087.00000	2,189	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		74.00000	72	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,310.00000	1,390	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		298.00000	272	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		525.00000	554	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,512.00000	1,437	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		359.00000	378	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,346.00000	2,260	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		243.00000	257	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,230.00000	3,139	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		166.00000	176	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,153.00000	4,058	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		4,076.00000	4,180	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		14.00000	12	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		3,093.00000	3,198	20.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		30.00000	30	20.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.70	Call			2,134.00000	2,236	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			71.00000	69	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,344.00000	1,425	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			281.00000	257	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			535.00000	566	21.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,472.00000	1,398	21.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			365.00000	385	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,302.00000	2,217	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			247.00000	262	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,185.00000	3,094	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			169.00000	179	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,106.00000	4,011	27.17	0.00	0	0.00
AL12 On 06/08/2009 Index Future				321.69800	321.38800		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future				345.69000	245.80600		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future				279.75900	279.26800		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future				314.79300	314.05800		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				292.64700	292.19500		0.00	0.00	0	562.00
ALBI On 05/11/2009 Index Future				297.75600	297.29600		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future				302.77400	302.33000		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				125.28200	125.09000		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				127.49400	127.29900		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future				129.78500	129.58600		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				294.52150	294.07050		0.00	0.00	0	565.00
GOVI On 05/11/2009 jGovi				299.66400	299.20350		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi				305.04800	304.57900		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future				355.41500	355.41500		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future				362.29900	362.29900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				7.53500	7.55500		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.69700	8.72800		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.34300	8.36100		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
J201 On 22/12/2014 jSwap		8.74700	8.78100		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.78900	8.81500		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.87200	8.89300		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.83200	8.85300		22.61	0.00	0	0.00
JBAR On 21/12/2005 jBar			0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		6.89000	6.90500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.69800	6.70600		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		6.82500	6.84200		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.30600	7.37600		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.66900	7.74300		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		7.97100	8.05300		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.52100	7.57000		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.75500	7.80400		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		8.03800	8.08900		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote		8.45100	8.49100		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.58400	8.62500		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		8.73200	8.77300		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote		8.66900	8.69100		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote		8.72400	8.74700		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote		8.78700	8.81100		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod		8.24400	8.24600		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod		7.63500	7.64400		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod		7.33900	7.35100		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod		7.79500	7.80100		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod		7.43200	7.43500		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod		7.20700	7.20800		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod		7.54800	7.54800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future		282.30200	281.85100		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future		287.28600	286.82600		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future		292.44800	291.97900		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future		6.73000	6.75100		1.96	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	Call			3,078.00000	3,099	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			6.00000	6	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,325.00000	3,347	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	3	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,247.00000	1,247	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			26.00000	26	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.25700		8.30900		8.50	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,213.00000	5,457	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			243.00000	205	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.33700		8.39300		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			916.00000	982	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,680.00000	5,454	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.42200		8.48100		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,724.00000	1,818	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,437.00000	5,237	7.90	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.49300		8.55600		0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,178.00000	2,325	0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,445.00000	2,291	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.81100		8.82200		18.18	0.00	0	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			4,067.00000	4,101	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,347.00000	2,274	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			129.00000	127	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,219.00000	14,109	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.85500		8.86600		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			4,676.00000	4,709	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,803.00000	5,731	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			5,894.00000	5,936	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,612.00000	4,548	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,418.00000	1,427	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,991.00000	12,894	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			964.00000	970	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,367.00000	15,267	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.90100		8.91200		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			3,900.00000	3,926	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,474.00000	10,396	17.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.94600		8.95800		0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			2,399.00000	2,456	0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			2,005.00000	1,950	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.33800		8.37000		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,925.00000	4,038	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 06/08/2009 Bond Future	9.25	Put			234.00000	209	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.40000		8.43300		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			709.00000	736	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,643.00000	4,534	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.47000		8.50600		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			1,058.00000	1,093	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,121.00000	5,014	7.85	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.54100		8.57900		0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,809.00000	1,876	0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,107.00000	2,031	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.77000		8.80100		11.96	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			3,305.00000	3,415	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			836.00000	773	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.83500		8.86700		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			553.00000	574	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,379.00000	8,226	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.90800		8.94200		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			2,012.00000	2,069	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,048.00000	5,924	11.41	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.97500		9.01100		0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,797.00000	1,889	0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			1,853.00000	1,760	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.77800		8.80900		13.59	0.00	0	515.00
R204 On 06/08/2009 Bond Future	9.25	Call			3,557.00000	3,676	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			925.00000	855	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.83400		8.86700		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			606.00000	630	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,209.00000	9,037	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.89600		8.93000		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			2,238.00000	2,301	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,610.00000	6,474	13.06	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.95800		8.99300		0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,844.00000	1,945	0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			1,804.00000	1,706	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.34300		8.37500		7.55	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			3,254.00000	3,347	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			196.00000	175	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			34.00000	36	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,090.00000	4,978	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.41100		8.44500		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			573.00000	595	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 05/11/2009 Bond Future	7.50	Put			3,845.00000	3,752	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.49200		8.52900		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			841.00000	870	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,219.00000	4,129	6.73	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.58100		8.62100		0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,054.00000	2,118	0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,664.00000	1,606	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.88800		8.91900		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			3,186.00000	3,297	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,165.00000	1,084	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.94200		8.97400		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			552.00000	573	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,147.00000	9,973	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.00100		9.03500		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			2,227.00000	2,290	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,080.00000	6,939	14.52	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.06300		9.09800		0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			2,170.00000	2,291	0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			1,286.00000	1,201	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.98700		9.01400		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,896.00000	2,984	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,419.00000	1,335	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.04100		9.06900		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			720.00000	742	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,504.00000	9,352	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.11600		9.14600		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,615.00000	2,676	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,696.00000	6,573	15.58	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.20700		9.24100		0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			1,600.00000	1,705	0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			1,546.00000	1,447	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.38200		8.39200		22.19	0.00	0	4,503.00
R209 On 06/08/2009 Bond Future	8.75	Call			4,382.00000	4,418	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,396.00000	1,346	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			1,259.00000	1,263	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			4,758.00000	4,676	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.40500		8.41600		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			1,000.00000	1,007	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,128.00000	12,041	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,210.00000	11,279	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,036.00000	1,011	24.21	0.00	0	2,500.00

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	Call			646.00000	650	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,491.00000	14,401	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.43100		8.44200		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,404.00000	2,422	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,145.00000	11,070	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,202.00000	13,271	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,601.00000	1,576	24.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.45400		8.46500		0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,605.00000	1,654	0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			1,310.00000	1,266	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			290.71600		290.27000		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			295.84900		295.39400		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			301.16400		300.70100		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.57490		6.45150		19.86	0.00	0	103,728.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			256.00000	312	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			254.00000	188	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			237.00000	289	19.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			285.00000	214	19.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			203.00000	248	20.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			351.00000	273	20.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			203.00000	248	20.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			351.00000	273	20.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			219.00000	268	19.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			317.00000	243	19.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			188.00000	229	20.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			387.00000	305	20.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			219.00000	268	19.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			317.00000	243	19.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			276.00000	339	18.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			225.00000	164	18.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			188.00000	229	20.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			387.00000	305	20.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			276.00000	339	18.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			225.00000	164	18.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			299.00000	367	18.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			197.00000	142	18.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			350.00000	430	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			149.00000	105	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			380.00000	465	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			129.00000	90	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			163.00000	197	21.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			461.00000	373	21.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.70	Call		175.00000	213	20.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		423.00000	338	20.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		175.00000	213	20.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		423.00000	338	20.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		152.00000	183	21.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		500.00000	409	21.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		152.00000	183	21.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		500.00000	409	21.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		128.00000	159	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		576.00000	484	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		104.00000	134	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		653.00000	559	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		128.00000	159	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		576.00000	484	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		141.00000	171	21.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		540.00000	446	21.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		116.00000	148	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		614.00000	523	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		94.00000	121	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		692.00000	596	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		116.00000	148	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		614.00000	523	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		94.00000	121	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		692.00000	596	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		75.00000	99	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		774.00000	674	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		84.00000	110	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		733.00000	635	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		84.00000	110	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		733.00000	635	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		68.00000	89	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		816.00000	714	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		54.00000	71	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		902.00000	796	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		256.00000	312	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		254.00000	188	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		75.00000	99	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		774.00000	674	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		60.00000	80	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		859.00000	755	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		54.00000	71	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		902.00000	796	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		42.00000	57	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		991.00000	882	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		68.00000	89	22.59	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	7.20	Put			816.00000	714	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			42.00000	57	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			991.00000	882	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			33.00000	45	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,082.00000	970	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			48.00000	64	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			946.00000	839	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			38.00000	50	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,036.00000	926	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			29.00000	40	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,128.00000	1,015	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			324.00000	398	18.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			172.00000	123	18.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			380.00000	465	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			129.00000	90	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,702.00000	5,825	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,202.00000	4,325	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,702.00000	2,825	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,204.00000	1,326	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			2.00000	1	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			4.00000	6	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,803.00000	1,681	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,299.00000	3,175	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,799.00000	4,675	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,299.00000	6,175	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,902.00000	6,025	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,402.00000	4,525	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,902.00000	3,025	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,402.00000	1,525	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			1.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			8.00000	11	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,606.00000	1,486	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			3,099.00000	2,975	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,599.00000	4,475	22.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,099.00000	5,975	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,952.00000	6,075	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,452.00000	4,575	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,952.00000	3,075	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,452.00000	1,575	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		9.00000	12	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,557.00000	1,438	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,049.00000	2,925	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,549.00000	4,425	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,049.00000	5,925	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		482.00000	580	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		81.00000	55	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		412.00000	502	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		110.00000	77	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		685.00000	796	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		33.00000	21	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		600.00000	707	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		49.00000	32	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		520.00000	621	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		69.00000	46	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		446.00000	540	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		95.00000	65	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		642.00000	751	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		40.00000	26	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		559.00000	663	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		58.00000	38	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		324.00000	398	18.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		172.00000	123	18.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		446.00000	540	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		95.00000	65	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.63190	6.50840		20.35	0.00	0	357.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		373.00000	428	19.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		365.00000	296	19.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		354.00000	407	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		396.00000	325	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		320.00000	368	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		462.00000	386	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 14/12/2009 Currency Future	6.60	Call		337.00000	387	20.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		428.00000	355	20.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		304.00000	350	20.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		496.00000	418	20.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		304.00000	350	20.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		496.00000	418	20.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		354.00000	407	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		396.00000	325	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		392.00000	450	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		334.00000	268	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		320.00000	368	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		462.00000	386	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		413.00000	474	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		305.00000	243	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		458.00000	528	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		249.00000	196	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		458.00000	528	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		249.00000	196	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		483.00000	557	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		225.00000	175	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		251.00000	287	21.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		643.00000	555	21.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		290.00000	333	20.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		531.00000	451	20.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		276.00000	317	21.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		568.00000	485	21.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		276.00000	317	21.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		568.00000	485	21.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		263.00000	302	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		605.00000	520	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		251.00000	287	21.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		643.00000	555	21.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		220.00000	261	22.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		712.00000	630	22.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		192.00000	234	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		784.00000	702	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		168.00000	205	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		859.00000	773	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		145.00000	179	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		937.00000	848	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		413.00000	474	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		305.00000	243	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		435.00000	500	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		276.00000	218	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		235.00000	274	21.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.95	Put		677.00000	592	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		206.00000	250	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		748.00000	668	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		180.00000	219	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		821.00000	737	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		392.00000	450	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		334.00000	268	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		235.00000	274	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		677.00000	592	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		180.00000	219	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		821.00000	737	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		156.00000	192	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		898.00000	810	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		206.00000	250	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		748.00000	668	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,658.00000	5,782	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,158.00000	4,282	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,658.00000	2,782	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,180.00000	1,297	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		21.00000	15	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		27.00000	36	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,869.00000	1,754	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		2.00000	2	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,343.00000	3,220	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,842.00000	4,718	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,342.00000	6,218	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,908.00000	6,032	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,408.00000	4,532	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,908.00000	3,032	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,417.00000	1,538	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		9.00000	6	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		42.00000	55	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,633.00000	1,523	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		3.00000	4	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,094.00000	2,972	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,592.00000	4,468	22.35	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 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,092.00000	5,968	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,958.00000	6,082	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,458.00000	4,582	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,958.00000	3,082	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,465.00000	1,587	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		7.00000	5	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		45.00000	59	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,587.00000	1,477	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		3.00000	4	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,044.00000	2,922	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,542.00000	4,418	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,042.00000	5,918	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		569.00000	660	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		161.00000	128	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		510.00000	591	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		201.00000	159	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		712.00000	812	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		103.00000	81	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		638.00000	734	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		130.00000	102	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		539.00000	625	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		180.00000	143	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		510.00000	591	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		201.00000	159	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		603.00000	697	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		145.00000	115	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		435.00000	500	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		276.00000	218	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		263.00000	302	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		605.00000	520	21.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.68650	6.56220		20.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		0.00000	519	19.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		0.00000	382	19.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		444.00000	500	19.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		482.00000	413	19.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		410.00000	460	20.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		547.00000	474	20.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		426.00000	480	20.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		514.00000	443	20.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.30	Call			566.00000	636	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			304.00000	249	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			522.00000	584	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			360.00000	298	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			482.00000	539	19.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			420.00000	353	19.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			378.00000	425	20.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			616.00000	538	20.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			350.00000	393	21.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			688.00000	606	21.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			320.00000	364	21.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			758.00000	677	21.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			289.00000	338	21.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			826.00000	751	21.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			616.00000	699	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			254.00000	213	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			410.00000	460	20.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			547.00000	474	20.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			0.00000	732	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			0.00000	196	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			0.00000	667	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			0.00000	230	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			0.00000	609	18.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			0.00000	273	18.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			0.00000	561	19.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			0.00000	325	19.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call			0.00000	442	20.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put			0.00000	506	20.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			0.00000	408	20.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			0.00000	572	20.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			0.00000	378	21.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			0.00000	641	21.35	0.00	0	0.00

Total for Derivatives:								40,065,010.30	4,828	802,290.00
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Grand Total:								40,065,010.30	4,828	802,290.00
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