



Daily MTM Report

Daily summary for 23/06/2009

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			14.36300	14.38300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.88500	6.84500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.34000	8.29500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.90000	8.85500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.43000	8.38500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.85500	8.81000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.86500	8.82000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.43000	8.39000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.98000	8.94000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.09000	9.05300			0.00	0	0.00
R209 On 31/03/2036 Bond			8.48000	8.44000			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			8.36960		8.30770		22.39	68,153,652.80	8,143	204,951.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			358.00000	389	22.28	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			351.00000	319	22.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			381.00000	413	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			323.00000	294	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			404.00000	439	22.05	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			297.00000	269	22.05	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.60	Call			788.00000	841	21.06	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			80.00000	72	21.06	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			572.00000	617	21.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			164.00000	147	21.38	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			429.00000	465	21.94	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			271.00000	246	21.94	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			321.00000	346	22.64	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			413.00000	376	22.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			178.00000	190	25.38	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			820.00000	770	25.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			541.00000	584	21.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			183.00000	165	21.49	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			303.00000	327	22.89	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			446.00000	408	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			339.00000	366	22.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			381.00000	346	22.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			287.00000	309	23.14	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			479.00000	440	23.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			1,088.00000	1,147	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			30.00000	27	21.12	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			511.00000	553	21.60	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			203.00000	183	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			219.00000	235	24.38	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			661.00000	616	24.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			303.00000	327	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			446.00000	408	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			257.00000	277	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			550.00000	507	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			244.00000	262	23.88	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			586.00000	543	23.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.80	Call			208.00000	223	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			700.00000	653	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			231.00000	248	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			623.00000	579	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			272.00000	293	23.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			514.00000	473	23.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			187.00000	200	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			779.00000	731	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			161.00000	171	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			903.00000	852	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			139.00000	147	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,031.00000	978	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			126.00000	133	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,118.00000	1,063	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			113.00000	120	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,206.00000	1,150	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			119.00000	126	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,162.00000	1,107	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			89.00000	93	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,431.00000	1,374	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			45.00000	46	31.50	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,137.00000	2,077	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			77.00000	81	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,569.00000	1,511	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			62.00000	64	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,804.00000	1,744	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			74.00000	77	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,616.00000	1,557	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			85.00000	89	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,477.00000	1,419	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			81.00000	85	28.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,523.00000	1,465	28.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			70.00000	73	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,663.00000	1,604	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			70.00000	73	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,663.00000	1,604	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			52.00000	54	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,994.00000	1,934	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			50.00000	51	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,042.00000	1,982	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			47.00000	49	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,090.00000	2,029	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			47.00000	49	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,090.00000	2,029	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			41.00000	42	31.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,233.00000	2,172	31.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		34.00000	35	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,426.00000	2,365	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		27.00000	28	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,669.00000	2,608	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		1.00000	1	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,694.00000	4,632	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		30.00000	30	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,572.00000	2,511	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		31.00000	32	32.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,523.00000	2,462	32.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		32.00000	33	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,475.00000	2,414	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		43.00000	44	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,185.00000	2,125	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		54.00000	56	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,947.00000	1,887	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		37.00000	38	32.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,329.00000	2,269	32.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		35.00000	36	32.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,378.00000	2,317	32.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		59.00000	61	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,851.00000	1,792	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		67.00000	70	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,710.00000	1,650	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		57.00000	59	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,899.00000	1,839	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		39.00000	40	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,281.00000	2,220	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		37.00000	38	32.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,329.00000	2,269	32.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		30.00000	30	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,572.00000	2,511	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		39.00000	40	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,281.00000	2,220	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		50.00000	51	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,042.00000	1,982	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		54.00000	56	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,947.00000	1,887	30.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		64.00000	67	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,757.00000	1,697	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		19.00000	20	34.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		3,012.00000	2,950	34.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		93.00000	98	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,385.00000	1,328	28.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.70	Call			85.00000	89	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,477.00000	1,419	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			77.00000	81	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,569.00000	1,511	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			45.00000	46	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,137.00000	2,077	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			98.00000	103	28.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,340.00000	1,283	28.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			89.00000	93	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,431.00000	1,374	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			103.00000	108	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,295.00000	1,239	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			59.00000	61	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,851.00000	1,792	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			28.00000	29	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,621.00000	2,559	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			26.00000	26	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,718.00000	2,657	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			57.00000	59	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,899.00000	1,839	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			25.00000	25	33.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,767.00000	2,706	33.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			23.00000	23	33.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,865.00000	2,804	33.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			31.00000	32	32.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,523.00000	2,462	32.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			25.00000	25	33.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,767.00000	2,706	33.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			21.00000	21	34.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,963.00000	2,902	34.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			28.00000	29	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,621.00000	2,559	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			24.00000	24	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,816.00000	2,755	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			62.00000	64	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,804.00000	1,744	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			24.00000	24	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,816.00000	2,755	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			22.00000	22	33.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,914.00000	2,853	33.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			35.00000	36	32.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,378.00000	2,317	32.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			23.00000	23	33.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,865.00000	2,804	33.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			18.00000	18	33.96	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	11.35	Put			3,060.00000	2,999	33.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			146.00000	155	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			988.00000	935	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			108.00000	114	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,250.00000	1,194	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			98.00000	103	28.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,340.00000	1,283	28.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			153.00000	163	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			945.00000	893	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			113.00000	120	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,206.00000	1,150	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			132.00000	140	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,074.00000	1,020	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			108.00000	114	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,250.00000	1,194	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			74.00000	77	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,616.00000	1,557	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			67.00000	70	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,710.00000	1,650	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			139.00000	147	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,031.00000	978	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			93.00000	98	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,385.00000	1,328	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			161.00000	171	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			903.00000	852	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			169.00000	180	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			861.00000	811	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			153.00000	163	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			945.00000	893	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,908.00000	4,970	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,408.00000	3,470	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,915.00000	1,976	27.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			7.00000	7	27.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			3.00000	3	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,096.00000	4,034	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,593.00000	5,531	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,092.00000	7,030	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,108.00000	5,170	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,608.00000	3,670	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	28.37	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 14/09/2009 Currency Future	6.20	Call			2,113.00000	2,174	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			5.00000	5	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			710.00000	761	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			102.00000	92	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			4.00000	5	33.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,897.00000	3,835	33.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,393.00000	5,331	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,892.00000	6,830	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,158.00000	5,220	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,658.00000	3,720	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,162.00000	2,223	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			4.00000	4	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			748.00000	801	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			91.00000	81	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			5.00000	5	33.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,847.00000	3,785	33.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,343.00000	5,281	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,842.00000	6,780	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			197.00000	211	24.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			739.00000	692	24.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			119.00000	126	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,162.00000	1,107	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,423.00000	1,484	23.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			15.00000	14	23.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			955.00000	1,012	21.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			47.00000	42	21.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,618.00000	1,680	24.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			11.00000	10	24.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,135.00000	1,194	21.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			27.00000	25	21.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,668.00000	1,729	25.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			10.00000	9	25.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,183.00000	1,242	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			25.00000	23	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,717.00000	1,778	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			9.00000	9	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,230.00000	1,290	22.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			23.00000	20	22.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			455.00000	493	21.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.10	Put		247.00000	224	21.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		12.00000	12	33.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,304.00000	3,243	33.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		2.00000	3	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,295.00000	4,233	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		231.00000	248	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		623.00000	579	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		10.00000	11	33.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,403.00000	3,341	33.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		2.00000	2	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,394.00000	4,333	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,569.00000	1,630	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		12.00000	11	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		672.00000	722	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		115.00000	103	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		9.00000	10	33.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,452.00000	3,390	33.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		2.00000	2	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,444.00000	4,382	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,520.00000	1,581	23.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		13.00000	12	23.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		1,043.00000	1,101	21.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		35.00000	32	21.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		638.00000	686	21.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		130.00000	117	21.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		9.00000	9	33.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,501.00000	3,439	33.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		2.00000	2	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,494.00000	4,432	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		11.00000	12	33.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,353.00000	3,292	33.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		2.00000	2	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,344.00000	4,283	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,816.00000	1,877	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		8.00000	8	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,326.00000	1,387	22.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		19.00000	17	22.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		870.00000	925	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		62.00000	56	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		14.00000	15	33.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,206.00000	3,145	33.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		3.00000	3	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,195.00000	4,133	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,865.00000	1,927	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		8.00000	7	26.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,375.00000	1,435	23.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			17.00000	15	23.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			912.00000	968	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			54.00000	49	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			15.00000	16	33.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,158.00000	3,096	33.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			3.00000	3	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,145.00000	4,084	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			2,014.00000	2,075	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			6.00000	6	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			4.00000	4	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			3,996.00000	3,934	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			2,064.00000	2,125	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			6.00000	5	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			4.00000	4	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			3,946.00000	3,885	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,964.00000	2,026	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			7.00000	6	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,472.00000	1,532	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			14.00000	13	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			998.00000	1,056	21.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			41.00000	37	21.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call			604.00000	651	21.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put			146.00000	131	21.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			3.00000	4	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,046.00000	3,984	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.50060		8.43600		22.69	6,018,424.80	708	28,685.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			520.00000	553	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			534.00000	502	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			563.00000	598	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			477.00000	447	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			541.00000	575	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			505.00000	474	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			563.00000	598	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			477.00000	447	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			586.00000	622	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			450.00000	421	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			610.00000	647	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			424.00000	396	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			520.00000	553	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			534.00000	502	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			136.00000	145	29.69	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,250.00000	2,195	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			52.00000	56	33.67	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,916.00000	3,856	33.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.00	Call			34.00000	37	34.53	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,598.00000	4,537	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			200.00000	213	27.79	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,664.00000	1,613	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			254.00000	270	26.36	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,318.00000	1,270	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			586.00000	622	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			450.00000	421	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			483.00000	512	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			597.00000	562	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			466.00000	494	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			630.00000	594	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			466.00000	494	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			630.00000	594	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			419.00000	444	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			733.00000	694	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			449.00000	477	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			663.00000	626	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,145.00000	1,198	20.55	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			109.00000	98	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			377.00000	400	24.16	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			841.00000	800	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			364.00000	387	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			878.00000	836	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			377.00000	400	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			841.00000	800	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			390.00000	414	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			804.00000	764	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			434.00000	460	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			698.00000	660	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			404.00000	429	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			768.00000	728	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			352.00000	374	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			916.00000	873	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			318.00000	338	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,032.00000	988	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			288.00000	307	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,152.00000	1,106	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			270.00000	288	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,234.00000	1,187	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			262.00000	279	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,276.00000	1,228	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			288.00000	307	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,152.00000	1,106	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			246.00000	262	26.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,360.00000	1,312	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		307.00000	327	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,071.00000	1,027	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		262.00000	279	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,276.00000	1,228	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		212.00000	226	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,576.00000	1,526	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		171.00000	183	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,885.00000	1,832	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		188.00000	200	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,752.00000	1,700	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		206.00000	220	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,620.00000	1,569	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		206.00000	220	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,620.00000	1,569	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		182.00000	194	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,796.00000	1,744	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		152.00000	163	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,066.00000	2,012	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		144.00000	154	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,158.00000	2,103	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		140.00000	150	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,204.00000	2,149	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		132.00000	142	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,296.00000	2,241	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		119.00000	127	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,483.00000	2,427	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		104.00000	111	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,718.00000	2,660	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		106.00000	114	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,670.00000	2,613	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		112.00000	120	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,576.00000	2,520	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		157.00000	168	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,021.00000	1,967	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		148.00000	158	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,112.00000	2,058	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		129.00000	138	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,343.00000	2,287	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		122.00000	131	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,436.00000	2,380	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		119.00000	127	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,483.00000	2,427	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		166.00000	178	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,930.00000	1,877	28.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Call			176.00000	189	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,840.00000	1,788	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			136.00000	145	29.69	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,250.00000	2,195	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			125.00000	134	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,389.00000	2,333	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			176.00000	189	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,840.00000	1,788	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			98.00000	105	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,812.00000	2,755	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			101.00000	108	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,765.00000	2,707	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			91.00000	97	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,955.00000	2,897	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			96.00000	102	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,860.00000	2,802	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			52.00000	56	33.67	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,916.00000	3,856	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			78.00000	84	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,242.00000	3,183	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			82.00000	88	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,146.00000	3,087	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			63.00000	68	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,627.00000	3,567	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			49.00000	53	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,013.00000	3,952	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			38.00000	42	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,402.00000	4,341	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			30.00000	33	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,794.00000	4,733	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			67.00000	72	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,531.00000	3,472	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			40.00000	44	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,304.00000	4,244	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			32.00000	35	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,696.00000	4,635	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			501.00000	531	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			565.00000	530	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			329.00000	350	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			993.00000	949	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			225.00000	240	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,489.00000	1,439	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			59.00000	64	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,723.00000	3,663	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			28.00000	31	34.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,892.00000	4,831	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		239.00000	255	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,403.00000	1,354	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		166.00000	178	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,930.00000	1,877	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		86.00000	92	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,050.00000	2,992	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		43.00000	47	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,207.00000	4,146	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		404.00000	429	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		768.00000	728	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		71.00000	76	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,435.00000	3,376	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		24.00000	27	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,188.00000	5,126	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		46.00000	50	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,110.00000	4,049	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		32.00000	35	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,696.00000	4,635	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		22.00000	25	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,286.00000	5,225	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		434.00000	460	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		698.00000	660	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		74.00000	80	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,338.00000	3,279	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		36.00000	39	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,500.00000	4,439	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		25.00000	28	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,089.00000	5,028	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		55.00000	60	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,819.00000	3,759	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		38.00000	42	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,402.00000	4,341	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		27.00000	30	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,991.00000	4,929	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		279.00000	297	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,193.00000	1,146	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		194.00000	207	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,708.00000	1,656	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		73.00000	78	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,387.00000	3,327	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		50.00000	55	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,964.00000	3,904	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		35.00000	38	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,549.00000	4,488	34.47	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 14/12/2009 Currency Future	13.55	Call			24.00000	27	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,138.00000	5,077	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			634.00000	672	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			398.00000	372	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			71.00000	76	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,435.00000	3,376	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			686.00000	726	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			350.00000	325	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			713.00000	754	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			327.00000	303	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			298.00000	317	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,112.00000	1,066	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			104.00000	111	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,718.00000	2,660	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			76.00000	82	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,290.00000	3,231	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			54.00000	58	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,868.00000	3,807	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			37.00000	41	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,451.00000	4,390	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			800.00000	844	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			264.00000	243	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			329.00000	350	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			993.00000	949	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			59.00000	64	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,723.00000	3,663	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			770.00000	813	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			284.00000	262	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			483.00000	512	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			597.00000	562	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			218.00000	233	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,532.00000	1,482	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			109.00000	117	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,623.00000	2,567	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			80.00000	86	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,194.00000	3,135	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			57.00000	62	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,771.00000	3,711	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			29.00000	32	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,843.00000	4,782	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			927.00000	975	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			191.00000	175	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			91.00000	97	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,955.00000	2,897	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			961.00000	1,010	21.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.65	Put			175.00000	160	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			390.00000	414	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			804.00000	764	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			93.00000	100	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,907.00000	2,849	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			69.00000	74	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,483.00000	3,424	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			996.00000	1,046	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			160.00000	146	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			741.00000	783	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			305.00000	282	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			307.00000	327	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,071.00000	1,027	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			88.00000	95	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,002.00000	2,944	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			65.00000	70	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,579.00000	3,519	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			44.00000	48	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,158.00000	4,098	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			22.00000	25	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,336.00000	5,274	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			67.00000	72	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,531.00000	3,472	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			20.00000	23	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,484.00000	5,422	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			21.00000	24	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,385.00000	5,323	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			69.00000	74	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,483.00000	3,424	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			47.00000	51	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,061.00000	4,001	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			23.00000	26	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,237.00000	5,175	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			19.00000	22	35.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,583.00000	5,521	35.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			660.00000	699	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			374.00000	348	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			634.00000	672	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			398.00000	372	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			927.00000	975	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			191.00000	175	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			713.00000	754	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			327.00000	303	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			76.00000	82	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,290.00000	3,231	32.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.85	Call			37.00000	41	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,451.00000	4,390	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			18.00000	21	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,632.00000	5,570	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			830.00000	875	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			244.00000	225	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			26.00000	29	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,040.00000	4,978	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			894.00000	941	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			208.00000	191	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			27.00000	31	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,941.00000	4,880	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,269.00000	1,325	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			83.00000	75	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			449.00000	477	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			663.00000	626	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			42.00000	46	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,256.00000	4,195	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			33.00000	36	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,647.00000	4,586	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,313.00000	1,369	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			77.00000	69	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,032.00000	1,083	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			146.00000	133	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			364.00000	387	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			878.00000	836	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			116.00000	124	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,530.00000	2,473	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			80.00000	86	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,194.00000	3,135	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			27.00000	31	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,941.00000	4,880	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,226.00000	1,282	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			90.00000	81	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,582.00000	1,642	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			46.00000	41	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			927.00000	975	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			191.00000	175	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,628.00000	1,688	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			42.00000	38	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			171.00000	183	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,885.00000	1,832	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,536.00000	1,596	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			50.00000	45	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			894.00000	941	21.23	0.00	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			208.00000	191	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			161.00000	172	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,975.00000	1,922	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			50.00000	55	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,964.00000	3,904	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,536.00000	1,596	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			50.00000	45	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,674.00000	1,735	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			38.00000	35	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,886.00000	4,951	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,389.00000	3,454	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			3.00000	3	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,909.00000	1,972	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			23.00000	22	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			7.00000	8	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,121.00000	7,058	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,136.00000	5,201	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,638.00000	3,703	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			2.00000	2	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,151.00000	2,214	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			15.00000	14	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			862.00000	908	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			226.00000	207	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			9.00000	10	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			6,873.00000	6,810	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,184.00000	1,238	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			98.00000	88	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			770.00000	813	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			284.00000	262	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			42.00000	46	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,256.00000	4,195	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,439.00000	3,503	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			3.00000	3	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,446.00000	2,510	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			10.00000	10	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,490.00000	1,550	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			54.00000	49	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,644.00000	2,708	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			8.00000	8	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			14.00000	16	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,178.00000	6,115	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			10.00000	11	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,724.00000	6,661	36.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,688.00000	3,753	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			2.00000	2	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,694.00000	2,758	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			8.00000	7	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,721.00000	1,782	21.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			35.00000	32	21.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			9.00000	11	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,823.00000	6,760	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,588.00000	3,653	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			2.00000	2	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,595.00000	2,659	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			9.00000	8	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			8.00000	10	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			6,922.00000	6,859	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,539.00000	3,603	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			3.00000	2	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,545.00000	2,609	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			9.00000	9	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			8.00000	9	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			6,972.00000	6,909	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,788.00000	3,852	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			2.00000	2	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,793.00000	2,857	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			7.00000	7	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,815.00000	1,877	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			29.00000	26	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,838.00000	3,902	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			2.00000	2	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,843.00000	2,907	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			7.00000	6	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,862.00000	1,924	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			26.00000	24	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			10.00000	12	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,674.00000	6,611	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,987.00000	4,052	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			1.00000	1	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,992.00000	3,056	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			6.00000	5	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			2,005.00000	2,068	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			19.00000	18	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,106.00000	1,159	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			120.00000	108	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			194.00000	207	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,708.00000	1,656	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			11.00000	13	36.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,525.00000	6,463	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		4,087.00000	4,152	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		1.00000	1	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		3,091.00000	3,155	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		5.00000	5	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		2,102.00000	2,165	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		16.00000	15	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		12.00000	14	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,426.00000	6,363	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		4,137.00000	4,201	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		1.00000	1	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		3,141.00000	3,205	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		5.00000	4	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		12.00000	14	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,376.00000	6,314	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,187.00000	4,251	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		1.00000	1	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,190.00000	3,255	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		4.00000	4	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,200.00000	2,264	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		14.00000	13	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		13.00000	15	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,327.00000	6,264	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		4,037.00000	4,102	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		1.00000	1	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		3,041.00000	3,105	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		5.00000	5	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		2,053.00000	2,117	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		17.00000	16	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		12.00000	14	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		6,476.00000	6,413	36.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.62870	8.55980		22.70	77,658.30	9	13.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		663.00000	699	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		653.00000	620	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		683.00000	720	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		623.00000	591	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		704.00000	742	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		595.00000	563	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		749.00000	788	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		539.00000	509	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		644.00000	678	22.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		684.00000	649	22.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		193.00000	207	29.34	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,683.00000	2,628	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		116.00000	125	31.83	0.00	0	28,058.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,856.00000	3,796	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		476.00000	503	24.35	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,066.00000	1,024	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		336.00000	356	26.44	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,627.00000	1,577	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		726.00000	765	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		566.00000	536	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		609.00000	641	23.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		749.00000	713	23.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		592.00000	624	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		782.00000	745	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		545.00000	574	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		885.00000	846	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		502.00000	530	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		992.00000	951	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		530.00000	559	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		920.00000	880	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		560.00000	590	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		850.00000	812	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		440.00000	465	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,180.00000	1,136	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		418.00000	442	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,259.00000	1,214	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		388.00000	411	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,378.00000	1,332	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		408.00000	431	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,298.00000	1,253	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		370.00000	391	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,460.00000	1,413	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		370.00000	391	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,460.00000	1,413	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		159.00000	171	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,099.00000	3,042	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		379.00000	401	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,419.00000	1,372	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		329.00000	348	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,669.00000	1,619	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		306.00000	324	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,796.00000	1,745	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		271.00000	288	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,011.00000	1,959	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		298.00000	316	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,838.00000	1,788	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		321.00000	340	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,711.00000	1,662	26.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.95	Call			321.00000	340	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,711.00000	1,662	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			291.00000	309	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,881.00000	1,830	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			291.00000	309	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,881.00000	1,830	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			246.00000	262	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,187.00000	2,134	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			241.00000	257	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,231.00000	2,178	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			252.00000	268	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,142.00000	2,090	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			235.00000	251	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,276.00000	2,222	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			220.00000	235	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,410.00000	2,356	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			198.00000	211	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,638.00000	2,582	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			177.00000	189	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,867.00000	2,811	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			181.00000	193	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,821.00000	2,765	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			189.00000	202	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,729.00000	2,673	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			185.00000	198	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,775.00000	2,719	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			211.00000	225	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,501.00000	2,446	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			215.00000	230	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,456.00000	2,401	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			202.00000	216	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,592.00000	2,537	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			193.00000	207	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,683.00000	2,628	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			206.00000	220	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,547.00000	2,492	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			225.00000	240	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,365.00000	2,311	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			235.00000	251	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,276.00000	2,222	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			215.00000	230	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,456.00000	2,401	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			173.00000	185	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,913.00000	2,857	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			163.00000	175	30.15	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 15/03/2010 Currency Future	11.44	Put		3,043.00000	2,986	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		169.00000	182	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,960.00000	2,903	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		169.00000	182	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,960.00000	2,903	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		166.00000	178	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,006.00000	2,949	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		150.00000	161	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,240.00000	3,182	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		163.00000	174	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,053.00000	2,995	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		144.00000	154	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,334.00000	3,276	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		156.00000	167	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,146.00000	3,088	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		153.00000	164	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,193.00000	3,135	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		352.00000	373	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,543.00000	1,494	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		306.00000	324	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,796.00000	1,745	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		277.00000	294	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,967.00000	1,916	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		264.00000	281	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,055.00000	2,002	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		105.00000	113	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,096.00000	4,035	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		398.00000	421	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,338.00000	1,292	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		153.00000	164	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,193.00000	3,135	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		59.00000	64	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,199.00000	5,135	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		429.00000	454	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,219.00000	1,175	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		211.00000	225	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,501.00000	2,446	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		64.00000	70	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,054.00000	4,991	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		452.00000	477	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,142.00000	1,099	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		68.00000	74	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		4,958.00000	4,895	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		464.00000	490	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,104.00000	1,061	24.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Call			189.00000	202	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,729.00000	2,673	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			70.00000	76	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,910.00000	4,847	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			489.00000	516	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,029.00000	987	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			74.00000	80	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,815.00000	4,752	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			138.00000	149	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,429.00000	3,370	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			51.00000	55	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,441.00000	5,376	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			361.00000	382	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,501.00000	1,453	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			147.00000	157	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,287.00000	3,229	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			141.00000	151	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,381.00000	3,323	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			52.00000	57	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,392.00000	5,328	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			138.00000	149	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,429.00000	3,370	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			133.00000	143	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,523.00000	3,464	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			128.00000	137	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,618.00000	3,559	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			45.00000	49	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,635.00000	5,570	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			344.00000	365	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,584.00000	1,536	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			173.00000	185	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,913.00000	2,857	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			141.00000	151	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,381.00000	3,323	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			136.00000	146	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,476.00000	3,417	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			49.00000	53	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,489.00000	5,425	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			55.00000	60	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,296.00000	5,231	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			440.00000	465	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,180.00000	1,136	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			66.00000	72	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,006.00000	4,943	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			576.00000	607	23.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.80	Put			816.00000	778	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			79.00000	85	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,719.00000	4,656	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			530.00000	559	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			920.00000	880	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			230.00000	245	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,320.00000	2,267	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			185.00000	198	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,775.00000	2,719	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			72.00000	78	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,862.00000	4,799	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			206.00000	220	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,547.00000	2,492	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			166.00000	178	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,006.00000	2,949	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			62.00000	68	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,102.00000	5,039	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			241.00000	257	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,231.00000	2,178	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			230.00000	245	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,320.00000	2,267	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			77.00000	83	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,767.00000	4,704	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			516.00000	544	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			956.00000	916	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			60.00000	66	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,151.00000	5,087	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			81.00000	88	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,671.00000	4,609	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			258.00000	275	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,098.00000	2,046	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			89.00000	96	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,529.00000	4,467	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			264.00000	281	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,055.00000	2,002	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			91.00000	98	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,481.00000	4,420	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			94.00000	102	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,385.00000	4,323	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			284.00000	302	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,924.00000	1,873	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			271.00000	288	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,011.00000	1,959	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			93.00000	100	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,433.00000	4,371	32.93	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	8.10	Call			871.00000	915	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			411.00000	386	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			313.00000	332	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,754.00000	1,703	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			107.00000	116	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,047.00000	3,987	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			845.00000	888	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			436.00000	409	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			925.00000	971	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			366.00000	342	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			344.00000	365	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,584.00000	1,536	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			111.00000	120	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,952.00000	3,891	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			953.00000	1,000	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			344.00000	321	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			114.00000	122	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,904.00000	3,844	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			772.00000	812	22.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			512.00000	483	22.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			298.00000	316	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,838.00000	1,788	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			284.00000	302	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,924.00000	1,873	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			100.00000	107	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,240.00000	4,179	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			898.00000	943	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			388.00000	364	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			336.00000	356	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,627.00000	1,577	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			109.00000	118	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,000.00000	3,939	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			982.00000	1,030	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			323.00000	301	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			361.00000	382	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,501.00000	1,453	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,138.00000	1,190	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			228.00000	211	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			408.00000	431	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,298.00000	1,253	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			114.00000	122	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,904.00000	3,844	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,172.00000	1,224	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			212.00000	195	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,206.00000	1,259	20.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.55	Put			196.00000	180	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			429.00000	454	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,219.00000	1,175	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			118.00000	127	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,808.00000	3,748	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,241.00000	1,295	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			181.00000	166	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,910.00000	4,979	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,418.00000	3,487	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			9.00000	8	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,955.00000	2,018	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			45.00000	39	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			102.00000	109	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,192.00000	4,131	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			18.00000	20	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,108.00000	7,041	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,160.00000	5,229	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,666.00000	3,735	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			6.00000	6	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,188.00000	2,253	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			29.00000	25	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			21.00000	23	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,861.00000	6,795	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,394.00000	1,451	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			134.00000	122	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			489.00000	516	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,029.00000	987	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			464.00000	490	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,104.00000	1,061	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			379.00000	401	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,419.00000	1,372	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			130.00000	140	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,571.00000	3,511	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,468.00000	3,536	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			8.00000	8	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,482.00000	2,548	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			22.00000	19	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,559.00000	1,617	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			99.00000	89	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			125.00000	135	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,665.00000	3,606	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			84.00000	90	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,624.00000	4,562	33.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,617.00000	3,685	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		7.00000	6	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,629.00000	2,696	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		19.00000	17	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,687.00000	1,747	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		77.00000	69	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,678.00000	2,745	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		18.00000	16	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,731.00000	1,791	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		71.00000	63	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,716.00000	3,784	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		6.00000	6	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,727.00000	2,794	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		17.00000	16	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,775.00000	1,836	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		65.00000	57	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		1,012.00000	1,060	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		302.00000	281	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,517.00000	3,586	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		8.00000	7	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,531.00000	2,597	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		21.00000	19	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,601.00000	1,660	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		91.00000	82	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,815.00000	3,884	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		5.00000	5	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,826.00000	2,893	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		16.00000	15	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,864.00000	1,926	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		54.00000	47	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		1,074.00000	1,123	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		264.00000	245	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,865.00000	3,933	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		5.00000	5	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,875.00000	2,943	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		15.00000	14	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,909.00000	1,972	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		49.00000	43	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		1,105.00000	1,156	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		246.00000	227	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		120.00000	129	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		3,761.00000	3,701	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		4,014.00000	4,083	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		4.00000	4	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		3,023.00000	3,091	25.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.55	Put		13.00000	12	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		2,047.00000	2,110	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		37.00000	32	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		86.00000	93	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,576.00000	4,514	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		4,064.00000	4,132	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		4.00000	4	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		3,072.00000	3,140	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		13.00000	12	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		2,093.00000	2,157	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		33.00000	29	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,163.00000	4,232	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		3.00000	3	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,171.00000	3,239	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		11.00000	11	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,315.00000	1,371	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		155.00000	142	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		4,113.00000	4,182	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		4.00000	3	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		3,122.00000	3,190	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		12.00000	11	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		2,140.00000	2,204	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		30.00000	26	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,276.00000	1,331	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		167.00000	153	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,964.00000	4,033	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		4.00000	4	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,974.00000	3,042	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		14.00000	13	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		2,000.00000	2,064	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		41.00000	35	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		4,213.00000	4,281	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		3.00000	3	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		3,220.00000	3,289	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		11.00000	10	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		2,237.00000	2,302	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		27.00000	24	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,354.00000	1,410	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		145.00000	132	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.75680	8.68490		22.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		774.00000	808	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		789.00000	751	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		813.00000	848	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		728.00000	692	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		793.00000	828	22.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.65	Put			758.00000	721	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			833.00000	869	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			698.00000	662	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			853.00000	891	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			668.00000	634	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			194.00000	203	29.87	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,659.00000	3,596	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			563.00000	587	24.43	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,278.00000	1,230	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			738.00000	770	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			853.00000	814	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			721.00000	753	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			886.00000	846	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			673.00000	702	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			988.00000	945	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			705.00000	735	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			920.00000	878	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			658.00000	686	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,023.00000	979	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			614.00000	641	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,130.00000	1,085	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			628.00000	656	23.81	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,094.00000	1,049	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			643.00000	671	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,058.00000	1,014	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			688.00000	718	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			954.00000	912	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			539.00000	562	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,354.00000	1,306	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			506.00000	528	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,471.00000	1,421	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			528.00000	551	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,393.00000	1,344	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			485.00000	506	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,550.00000	1,500	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			517.00000	539	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,432.00000	1,382	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			212.00000	222	29.50	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,427.00000	3,365	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			495.00000	517	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,511.00000	1,460	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			439.00000	458	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,754.00000	1,701	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			414.00000	431	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,879.00000	1,825	26.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.40	Call			373.00000	389	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,088.00000	2,032	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			405.00000	422	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,920.00000	1,866	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			431.00000	449	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,796.00000	1,742	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			563.00000	587	24.43	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,278.00000	1,230	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,093.00000	1,140	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			408.00000	383	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			476.00000	496	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,591.00000	1,539	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			457.00000	477	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,672.00000	1,620	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			422.00000	441	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,838.00000	1,784	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			388.00000	405	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,003.00000	1,948	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			178.00000	186	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,893.00000	3,830	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,066.00000	1,112	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			431.00000	405	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			466.00000	486	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,631.00000	1,579	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			448.00000	467	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,713.00000	1,660	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			396.00000	414	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,962.00000	1,907	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			380.00000	397	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,045.00000	1,990	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			175.00000	183	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,940.00000	3,876	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			989.00000	1,033	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			505.00000	476	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			457.00000	477	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,672.00000	1,620	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			388.00000	405	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,003.00000	1,948	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			358.00000	373	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,173.00000	2,117	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			166.00000	174	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,081.00000	4,017	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			919.00000	959	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			584.00000	552	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			431.00000	449	26.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,796.00000	1,742	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			380.00000	397	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,045.00000	1,990	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			365.00000	381	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,130.00000	2,074	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			350.00000	366	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,216.00000	2,159	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			337.00000	352	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,302.00000	2,245	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			158.00000	166	30.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,223.00000	4,159	30.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,014.00000	1,059	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			479.00000	452	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			466.00000	486	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,631.00000	1,579	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			169.00000	177	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,034.00000	3,970	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,237.00000	1,289	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			302.00000	283	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			551.00000	575	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,316.00000	1,268	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			448.00000	467	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,713.00000	1,660	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,268.00000	1,321	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			283.00000	264	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			476.00000	496	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,591.00000	1,539	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			190.00000	200	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,706.00000	3,643	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,300.00000	1,354	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			265.00000	247	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			575.00000	600	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,240.00000	1,193	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			551.00000	575	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,316.00000	1,268	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			187.00000	196	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,752.00000	3,689	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,332.00000	1,387	20.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			247.00000	230	20.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			588.00000	613	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,203.00000	1,157	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,936.00000	5,008	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,451.00000	3,522	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			16.00000	15	26.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,021.00000	2,086	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			86.00000	79	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			965.00000	1,008	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			530.00000	501	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			268.00000	281	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,833.00000	2,774	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			99.00000	104	32.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,664.00000	5,597	32.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			53.00000	56	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,118.00000	7,049	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,185.00000	5,257	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,698.00000	3,769	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			13.00000	12	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,247.00000	2,314	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			62.00000	57	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			294.00000	308	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,609.00000	2,551	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			172.00000	180	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,987.00000	3,923	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			107.00000	112	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,422.00000	5,355	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			60.00000	63	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,875.00000	6,806	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,522.00000	1,580	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			187.00000	173	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			601.00000	627	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,166.00000	1,120	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			528.00000	551	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,393.00000	1,344	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			216.00000	226	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,381.00000	3,320	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,500.00000	3,571	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			15.00000	15	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,528.00000	2,597	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			43.00000	40	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,641.00000	1,701	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			156.00000	144	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			273.00000	286	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,788.00000	2,729	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			137.00000	144	31.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,652.00000	4,587	31.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,719.00000	2,789	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			34.00000	32	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,806.00000	1,868	20.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.00	Put			121.00000	112	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			205.00000	214	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,520.00000	3,458	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			146.00000	153	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,461.00000	4,396	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			259.00000	271	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			2,924.00000	2,864	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			181.00000	190	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,846.00000	3,783	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			130.00000	137	31.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,796.00000	4,730	31.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,748.00000	3,819	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			13.00000	12	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,767.00000	2,837	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			32.00000	30	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,848.00000	1,911	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			113.00000	104	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,120.00000	1,169	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			385.00000	362	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			250.00000	262	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,015.00000	2,955	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			126.00000	133	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			4,891.00000	4,826	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,599.00000	3,670	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			14.00000	13	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,623.00000	2,693	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			38.00000	36	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,723.00000	1,784	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			138.00000	127	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			1,040.00000	1,085	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			455.00000	428	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			344.00000	359	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,259.00000	2,202	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			237.00000	248	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,152.00000	3,092	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			121.00000	126	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,036.00000	4,970	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,550.00000	3,621	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			15.00000	14	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,576.00000	2,645	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			41.00000	38	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,681.00000	1,742	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			147.00000	136	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			233.00000	244	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,198.00000	3,137	29.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.65	Call			163.00000	171	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,129.00000	4,065	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			119.00000	125	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,084.00000	5,018	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			330.00000	345	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,345.00000	2,288	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			228.00000	239	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,243.00000	3,183	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			161.00000	169	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,176.00000	4,112	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			117.00000	123	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,132.00000	5,066	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			245.00000	257	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,061.00000	3,000	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			124.00000	130	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			4,939.00000	4,874	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,797.00000	3,868	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			12.00000	12	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,815.00000	2,885	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			30.00000	28	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,891.00000	1,954	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			106.00000	98	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,149.00000	1,198	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			364.00000	341	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			373.00000	389	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,088.00000	2,032	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			254.00000	266	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			2,969.00000	2,909	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			128.00000	135	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,843.00000	4,778	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,847.00000	3,918	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			12.00000	11	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,863.00000	2,933	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			28.00000	27	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,934.00000	1,998	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			99.00000	91	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,177.00000	1,228	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			343.00000	321	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,896.00000	3,967	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			11.00000	11	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,911.00000	2,982	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			26.00000	25	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,977.00000	2,042	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			92.00000	85	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,207.00000	1,258	20.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.80	Put			322.00000	301	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			263.00000	276	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			2,879.00000	2,819	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			184.00000	193	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,799.00000	3,736	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			133.00000	139	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,748.00000	4,682	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			4,045.00000	4,116	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			10.00000	9	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			3,057.00000	3,128	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			22.00000	21	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			2,109.00000	2,175	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			74.00000	68	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			278.00000	291	28.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,743.00000	2,684	28.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			139.00000	146	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,604.00000	4,539	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			4,094.00000	4,166	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			9.00000	9	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			3,105.00000	3,176	24.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			20.00000	19	24.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			2,154.00000	2,220	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			69.00000	63	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			283.00000	296	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,698.00000	2,640	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			197.00000	207	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,612.00000	3,550	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			142.00000	149	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,557.00000	4,492	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			4,143.00000	4,215	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			8.00000	8	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			3,154.00000	3,226	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			20.00000	19	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			2,200.00000	2,267	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			65.00000	60	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,369.00000	1,425	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			234.00000	218	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			289.00000	302	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,654.00000	2,595	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			201.00000	211	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,566.00000	3,504	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			144.00000	151	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,509.00000	4,444	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			4,192.00000	4,264	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			8.00000	7	29.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,204.00000	3,275	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		19.00000	18	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,407.00000	1,463	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		222.00000	206	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,995.00000	4,067	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		10.00000	10	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		3,008.00000	3,079	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		23.00000	22	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		2,065.00000	2,130	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		80.00000	73	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		92.00000	97	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		5,908.00000	5,840	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		241.00000	253	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,106.00000	3,046	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		91.00000	96	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		5,956.00000	5,889	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		90.00000	94	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,005.00000	5,938	33.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.64030	13.62850		20.11	15,222,574.80	1,116	20,147.00
£ / R On 14/09/2009 Currency Future	13.65	Call		509.00000	521	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		530.00000	530	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		572.00000	584	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		443.00000	444	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		595.00000	607	19.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		416.00000	417	19.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		618.00000	631	19.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		390.00000	391	19.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		618.00000	631	19.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		390.00000	391	19.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		669.00000	682	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		340.00000	342	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		785.00000	798	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		256.00000	258	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		696.00000	710	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		318.00000	319	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		550.00000	562	19.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		472.00000	472	19.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		643.00000	656	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		365.00000	366	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		754.00000	768	18.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		276.00000	278	18.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		725.00000	738	19.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		296.00000	298	19.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		754.00000	768	18.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.15	Put			276.00000	278	18.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			852.00000	866	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			223.00000	225	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			887.00000	900	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			208.00000	210	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			922.00000	936	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			194.00000	196	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			1,033.00000	1,047	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			154.00000	156	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			958.00000	972	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			180.00000	182	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			818.00000	832	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			239.00000	241	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			529.00000	541	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			501.00000	501	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			509.00000	521	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			530.00000	530	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			361.00000	370	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			833.00000	830	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			453.00000	464	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			624.00000	623	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			420.00000	430	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			691.00000	690	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			436.00000	446	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			657.00000	656	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			420.00000	430	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			691.00000	690	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			375.00000	384	21.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			796.00000	794	21.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			319.00000	328	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			941.00000	938	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			335.00000	344	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			907.00000	904	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			361.00000	370	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			833.00000	830	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			289.00000	297	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,010.00000	1,007	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			261.00000	269	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,082.00000	1,078	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			248.00000	255	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,119.00000	1,115	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			304.00000	312	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			975.00000	972	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			170.00000	176	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,391.00000	1,385	21.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.10	Call			127.00000	132	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,599.00000	1,592	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			69.00000	72	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,040.00000	2,032	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			94.00000	99	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,816.00000	1,808	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			106.00000	111	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,728.00000	1,721	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			120.00000	125	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,641.00000	1,635	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			170.00000	176	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,391.00000	1,385	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			223.00000	230	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,194.00000	1,190	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			189.00000	196	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,311.00000	1,306	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			127.00000	132	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,599.00000	1,592	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			143.00000	149	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,514.00000	1,508	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			160.00000	166	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,432.00000	1,426	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			135.00000	140	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,556.00000	1,550	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			151.00000	157	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,473.00000	1,467	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			179.00000	186	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,351.00000	1,345	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			160.00000	166	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,432.00000	1,426	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			100.00000	105	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,772.00000	1,764	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			113.00000	118	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,685.00000	1,678	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			200.00000	207	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,272.00000	1,267	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			94.00000	99	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,816.00000	1,808	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			69.00000	72	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,040.00000	2,032	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			83.00000	87	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,905.00000	1,897	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			65.00000	68	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,086.00000	2,078	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			61.00000	64	21.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.70	Put			2,132.00000	2,123	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			78.00000	82	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,950.00000	1,942	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			275.00000	283	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,046.00000	1,042	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			53.00000	56	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,225.00000	2,216	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			211.00000	218	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,233.00000	1,228	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			179.00000	186	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,351.00000	1,345	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			89.00000	93	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,860.00000	1,852	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			304.00000	312	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			975.00000	972	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			389.00000	399	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			761.00000	759	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			404.00000	414	21.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			726.00000	724	21.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			348.00000	357	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			869.00000	867	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			235.00000	242	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,156.00000	1,152	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			100.00000	105	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,772.00000	1,764	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			47.00000	49	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,318.00000	2,309	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			89.00000	93	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,860.00000	1,852	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			53.00000	56	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,225.00000	2,216	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			47.00000	49	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,318.00000	2,309	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			41.00000	43	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,412.00000	2,403	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			35.00000	38	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,507.00000	2,497	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			135.00000	140	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,556.00000	1,550	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			73.00000	77	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,995.00000	1,987	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			57.00000	60	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,178.00000	2,169	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			73.00000	77	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,995.00000	1,987	21.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.85	Call			50.00000	52	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,271.00000	2,262	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			43.00000	46	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,365.00000	2,356	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			38.00000	40	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,459.00000	2,450	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			275.00000	283	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,046.00000	1,042	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			27.00000	29	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,698.00000	2,688	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			348.00000	357	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			869.00000	867	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			211.00000	218	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,233.00000	1,228	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			120.00000	125	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,641.00000	1,635	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			223.00000	230	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,194.00000	1,190	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			471.00000	482	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			592.00000	591	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			436.00000	446	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			657.00000	656	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			375.00000	384	21.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			796.00000	794	21.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			235.00000	242	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,156.00000	1,152	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			453.00000	464	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			624.00000	623	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			489.00000	501	20.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			561.00000	560	20.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			289.00000	297	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,010.00000	1,007	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			529.00000	541	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			501.00000	501	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,529.00000	5,540	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			4,029.00000	4,040	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,532.00000	2,545	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			4.00000	4	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,150.00000	1,163	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			121.00000	123	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			8.00000	9	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,480.00000	3,469	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			1.00000	1	21.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	18.60	Put		4,972.00000	4,960	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		0.00000	0	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		6,472.00000	6,460	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,979.00000	5,990	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		4,479.00000	4,490	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,979.00000	2,991	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		1.00000	1	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,532.00000	1,545	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		53.00000	55	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		16.00000	17	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,038.00000	3,027	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		1.00000	2	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		4,523.00000	4,511	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,022.00000	6,010	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		6,229.00000	6,240	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,729.00000	4,740	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		3,229.00000	3,241	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		0.00000	0	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,760.00000	1,773	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		31.00000	33	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		23.00000	25	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		2,795.00000	2,785	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		2.00000	2	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,274.00000	4,262	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		5,772.00000	5,760	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		785.00000	798	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		256.00000	258	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		1,110.00000	1,124	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		132.00000	134	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,231.00000	1,244	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		102.00000	104	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		1,071.00000	1,085	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		143.00000	145	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		995.00000	1,009	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		167.00000	169	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,272.00000	1,286	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		94.00000	96	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,190.00000	1,204	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		111.00000	113	18.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.85	Call		958.00000	972	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		180.00000	182	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		922.00000	936	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		194.00000	196	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		643.00000	656	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		365.00000	366	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		1,071.00000	1,085	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		143.00000	145	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		725.00000	738	19.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		296.00000	298	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.85070	13.83470		20.51	2,783,990.70	201	12,521.00
£ / R On 14/12/2009 Currency Future	13.85	Call		769.00000	786	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		785.00000	785	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		830.00000	847	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		695.00000	696	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		830.00000	847	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		695.00000	696	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		850.00000	868	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		666.00000	667	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		872.00000	889	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		637.00000	639	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		850.00000	868	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		666.00000	667	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		872.00000	889	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		637.00000	639	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		916.00000	934	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		581.00000	583	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		1,014.00000	1,033	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		480.00000	482	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		939.00000	958	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		555.00000	557	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		809.00000	826	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		724.00000	725	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		894.00000	911	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		609.00000	611	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		989.00000	1,007	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		504.00000	506	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		809.00000	826	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		724.00000	725	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		964.00000	982	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		529.00000	531	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		1,075.00000	1,093	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		440.00000	443	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,106.00000	1,125	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		421.00000	424	19.40	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	13.10	Call			1,137.00000	1,156	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			402.00000	405	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,235.00000	1,254	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			350.00000	353	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,202.00000	1,221	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			367.00000	370	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			872.00000	889	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			637.00000	639	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			789.00000	806	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			755.00000	755	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			769.00000	786	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			785.00000	785	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			599.00000	613	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,064.00000	1,063	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			713.00000	729	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			879.00000	879	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			696.00000	712	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			911.00000	911	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			696.00000	712	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			911.00000	911	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			679.00000	694	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			944.00000	944	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			618.00000	633	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,033.00000	1,032	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			544.00000	558	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,159.00000	1,157	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			580.00000	594	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,095.00000	1,094	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			561.00000	576	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,127.00000	1,125	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			526.00000	540	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,191.00000	1,189	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			401.00000	414	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,467.00000	1,463	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			416.00000	428	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,431.00000	1,427	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			492.00000	506	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,258.00000	1,255	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			460.00000	474	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,326.00000	1,323	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			430.00000	443	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,395.00000	1,392	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			374.00000	386	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,540.00000	1,536	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			349.00000	360	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	15.10	Put			1,614.00000	1,609	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			324.00000	336	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,690.00000	1,685	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			241.00000	251	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,006.00000	2,000	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			679.00000	694	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			944.00000	944	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			638.00000	653	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,003.00000	1,002	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			750.00000	767	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			816.00000	816	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			492.00000	506	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,258.00000	1,255	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			658.00000	673	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			973.00000	973	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			509.00000	523	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,224.00000	1,222	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			476.00000	490	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,291.00000	1,289	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			445.00000	458	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,360.00000	1,357	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			336.00000	348	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,652.00000	1,647	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			769.00000	786	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			785.00000	785	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			732.00000	748	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			847.00000	847	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			658.00000	673	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			973.00000	973	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			509.00000	523	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,224.00000	1,222	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			388.00000	400	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,503.00000	1,499	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			476.00000	490	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,291.00000	1,289	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			361.00000	373	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,577.00000	1,572	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			750.00000	767	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			816.00000	816	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			561.00000	576	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,127.00000	1,125	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			401.00000	414	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,467.00000	1,463	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			580.00000	594	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,095.00000	1,094	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	8.30	Call			5,535.00000	5,551	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			4,037.00000	4,053	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			2.00000	2	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,580.00000	2,598	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			45.00000	47	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,337.00000	1,356	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			303.00000	306	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			207.00000	215	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,172.00000	2,165	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			59.00000	63	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,524.00000	3,512	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			14.00000	15	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			4,979.00000	4,965	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			3.00000	3	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,468.00000	6,453	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,985.00000	6,001	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,485.00000	4,501	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			1.00000	1	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			3,006.00000	3,023	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			21.00000	22	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,672.00000	1,691	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			187.00000	190	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			291.00000	301	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			1,806.00000	1,801	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			87.00000	92	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,103.00000	3,092	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			22.00000	24	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,537.00000	4,523	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			5.00000	5	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,020.00000	6,005	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,235.00000	6,251	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,735.00000	4,751	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			0.00000	0	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,248.00000	3,265	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			13.00000	14	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,874.00000	1,892	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			139.00000	142	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			108.00000	114	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			2,873.00000	2,863	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			28.00000	30	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,293.00000	4,280	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			6.00000	7	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	19.60	Put		5,772.00000	5,756	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		964.00000	982	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		529.00000	531	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,269.00000	1,288	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		334.00000	337	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,481.00000	1,500	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		247.00000	250	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,408.00000	1,427	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		274.00000	277	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,269.00000	1,288	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		334.00000	337	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,373.00000	1,392	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		288.00000	291	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,303.00000	1,322	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		318.00000	321	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,169.00000	1,188	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		384.00000	387	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		1,044.00000	1,063	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		460.00000	462	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		713.00000	729	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		879.00000	879	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		989.00000	1,007	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		504.00000	506	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,106.00000	1,125	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		421.00000	424	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,137.00000	1,156	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		402.00000	405	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		1,075.00000	1,093	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		440.00000	443	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		679.00000	694	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		944.00000	944	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			14.05780	14.03720		21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		0.00000	1,017	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		0.00000	1,010	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		1,057.00000	1,078	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		920.00000	920	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		1,078.00000	1,098	20.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		891.00000	891	20.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		1,099.00000	1,120	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		862.00000	862	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		1,143.00000	1,164	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		806.00000	806	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,236.00000	1,257	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		698.00000	699	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		1,165.00000	1,186	20.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.65	Put		778.00000	779	20.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		1,037.00000	1,057	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		950.00000	949	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		1,121.00000	1,142	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		834.00000	834	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,212.00000	1,233	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		724.00000	725	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		1,188.00000	1,210	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		751.00000	752	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,564.00000	4,585	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		27.00000	27	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,595.00000	3,616	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		57.00000	58	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,654.00000	2,676	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		117.00000	118	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,837.00000	1,861	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		300.00000	303	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		842.00000	859	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,305.00000	1,302	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		590.00000	604	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,053.00000	2,046	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		423.00000	434	25.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		2,886.00000	2,876	25.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		307.00000	315	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		3,770.00000	3,758	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,468.00000	4,489	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		31.00000	31	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,497.00000	3,518	21.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		60.00000	60	21.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,565.00000	2,587	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		128.00000	129	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,766.00000	1,789	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		328.00000	331	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		811.00000	828	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,374.00000	1,371	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		570.00000	584	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,133.00000	2,126	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		410.00000	420	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		2,973.00000	2,962	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		298.00000	306	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		3,860.00000	3,848	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		4,372.00000	4,393	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		35.00000	36	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		3,399.00000	3,420	21.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		62.00000	62	21.15	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 15/03/2010 Currency Future	11.70	Call			2,476.00000	2,499	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			139.00000	141	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,695.00000	1,719	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			358.00000	361	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			782.00000	798	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,444.00000	1,441	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			552.00000	565	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,215.00000	2,207	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			397.00000	407	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,060.00000	3,049	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			288.00000	296	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			3,951.00000	3,939	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,277.00000	4,298	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			40.00000	40	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,302.00000	3,323	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			65.00000	65	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,389.00000	2,411	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			151.00000	154	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,627.00000	1,650	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			390.00000	392	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			754.00000	770	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,516.00000	1,512	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			534.00000	547	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,297.00000	2,289	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			385.00000	395	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,147.00000	3,137	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			280.00000	287	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,043.00000	4,030	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			4,133.00000	4,155	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			46.00000	47	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			3,158.00000	3,179	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			71.00000	71	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			2,261.00000	2,284	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			174.00000	176	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,531.00000	1,554	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			444.00000	446	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			714.00000	730	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,627.00000	1,622	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			508.00000	520	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,421.00000	2,413	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			367.00000	376	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,279.00000	3,268	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			265.00000	273	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,178.00000	4,165	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			4,230.00000	4,251	24.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.85	Put			43.00000	43	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,253.00000	3,274	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			66.00000	66	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,345.00000	2,368	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			158.00000	160	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,594.00000	1,617	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			406.00000	409	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			740.00000	756	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,553.00000	1,548	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			526.00000	538	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,338.00000	2,330	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			379.00000	389	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,191.00000	3,181	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			275.00000	283	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,088.00000	4,075	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,516.00000	4,537	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			29.00000	29	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,546.00000	3,567	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			59.00000	59	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,609.00000	2,631	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			122.00000	124	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,801.00000	1,824	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			314.00000	317	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			826.00000	844	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,339.00000	1,336	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			580.00000	594	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,093.00000	2,086	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			416.00000	427	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			2,929.00000	2,919	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			302.00000	310	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			3,815.00000	3,803	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,325.00000	4,346	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			38.00000	38	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,351.00000	3,371	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			63.00000	64	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,432.00000	2,455	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			145.00000	147	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,661.00000	1,684	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			374.00000	376	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			767.00000	784	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,480.00000	1,476	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			543.00000	556	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,256.00000	2,248	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			391.00000	401	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,104.00000	3,093	25.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.75	Call		284.00000	292	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		3,997.00000	3,984	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		4,420.00000	4,441	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		33.00000	33	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		3,448.00000	3,469	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		61.00000	61	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,520.00000	2,543	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		133.00000	135	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,730.00000	1,753	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		343.00000	346	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		796.00000	813	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,409.00000	1,405	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		561.00000	574	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,174.00000	2,166	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		403.00000	414	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,016.00000	3,006	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		293.00000	301	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		3,906.00000	3,893	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		4,183.00000	4,204	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		45.00000	46	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		3,204.00000	3,225	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		67.00000	68	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		2,302.00000	2,325	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		165.00000	167	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,561.00000	1,584	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put		423.00000	426	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		727.00000	743	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,589.00000	1,585	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		517.00000	529	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,380.00000	2,372	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		373.00000	383	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,236.00000	3,225	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		271.00000	279	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,134.00000	4,121	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.26480	14.24140		20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		0.00000	1,179	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		0.00000	1,164	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,182.00000	1,237	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,041.00000	1,072	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,202.00000	1,257	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,011.00000	1,042	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,223.00000	1,277	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		981.00000	1,012	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,243.00000	1,298	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		952.00000	983	20.43	0.00	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	13.90	Call			1,264.00000	1,319	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			923.00000	954	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,498.00000	1,553	19.58	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put			656.00000	688	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,352.00000	1,407	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			811.00000	843	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			438.00000	469	25.56	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put			3,696.00000	3,704	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,286.00000	1,340	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			894.00000	926	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,163.00000	1,217	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,072.00000	1,102	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,330.00000	1,385	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			838.00000	870	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,352.00000	1,407	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			811.00000	843	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,264.00000	1,319	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			923.00000	954	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,447.00000	1,502	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			706.00000	738	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,472.00000	1,527	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			681.00000	713	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,576.00000	1,631	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			585.00000	616	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,524.00000	1,578	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			632.00000	664	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,307.00000	1,362	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			866.00000	898	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			1,004.00000	1,056	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,363.00000	1,391	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			1,089.00000	1,142	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,197.00000	1,227	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			2,183.00000	2,230	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			292.00000	315	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,824.00000	1,876	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			433.00000	462	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			795.00000	841	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			1,904.00000	1,926	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			600.00000	637	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,708.00000	2,722	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			456.00000	488	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,564.00000	3,573	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			349.00000	375	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,457.00000	4,461	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,221.00000	2,267	18.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.30	Put		279.00000	302	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,859.00000	1,910	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		417.00000	445	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,550.00000	1,605	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		608.00000	640	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,107.00000	1,160	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,165.00000	1,196	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		807.00000	853	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		1,866.00000	1,889	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		608.00000	646	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,666.00000	2,681	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		462.00000	494	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,521.00000	3,529	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		353.00000	380	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,412.00000	4,415	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,648.00000	5,673	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		7.00000	8	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		4,199.00000	4,226	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		57.00000	61	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,792.00000	2,832	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		151.00000	168	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,660.00000	1,714	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		518.00000	549	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		641.00000	681	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,500.00000	2,516	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		426.00000	457	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		3,785.00000	3,793	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		271.00000	294	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,129.00000	5,129	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		151.00000	168	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,510.00000	6,503	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		6,095.00000	6,118	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		3.00000	4	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,625.00000	4,651	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		33.00000	36	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		3,188.00000	3,225	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		97.00000	110	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,963.00000	2,013	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		372.00000	399	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		728.00000	771	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,137.00000	2,156	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		481.00000	514	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,390.00000	3,399	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		321.00000	346	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,729.00000	4,731	26.72	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 14/06/2010 Currency Future	20.15	Call			181.00000	199	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,089.00000	6,084	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			6,343.00000	6,367	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			2.00000	2	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,865.00000	4,891	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			24.00000	26	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,425.00000	3,459	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			84.00000	94	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			2,145.00000	2,193	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			304.00000	328	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			784.00000	829	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			1,942.00000	1,964	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			516.00000	550	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,174.00000	3,185	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			344.00000	371	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,503.00000	4,506	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			199.00000	218	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			5,858.00000	5,853	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,769.00000	4,794	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			27.00000	30	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,811.00000	3,841	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			69.00000	76	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,879.00000	2,918	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			137.00000	153	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			2,071.00000	2,120	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			330.00000	355	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			1,037.00000	1,089	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,296.00000	1,324	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			761.00000	805	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,019.00000	2,040	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			577.00000	613	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			2,835.00000	2,848	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,908.00000	3,937	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			66.00000	72	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,966.00000	3,005	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			125.00000	140	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			1,071.00000	1,124	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,230.00000	1,259	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			592.00000	629	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,750.00000	2,764	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			450.00000	482	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,608.00000	3,617	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,914.00000	4,939	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			22.00000	24	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,956.00000	3,985	21.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.35	Put		65.00000	70	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		3,010.00000	3,048	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		119.00000	134	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		432.00000	463	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		3,741.00000	3,748	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		957.00000	1,008	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,466.00000	1,493	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		707.00000	750	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,216.00000	2,235	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		538.00000	573	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,047.00000	3,058	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		409.00000	439	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		3,918.00000	3,924	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		885.00000	933	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,644.00000	1,669	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		659.00000	700	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,418.00000	2,435	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		502.00000	535	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,260.00000	3,270	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		382.00000	411	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,141.00000	4,146	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,529.00000	4,555	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		38.00000	41	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,569.00000	3,602	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		78.00000	87	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,664.00000	2,706	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		173.00000	191	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,893.00000	1,944	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		402.00000	429	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		820.00000	866	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		1,828.00000	1,851	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		616.00000	654	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,625.00000	2,639	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		468.00000	501	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,477.00000	3,486	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		358.00000	385	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,366.00000	4,370	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,387.00000	4,413	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		45.00000	49	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,539.00000	2,582	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		198.00000	217	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,791.00000	1,843	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		449.00000	478	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,339.00000	4,366	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		48.00000	52	21.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.95	Call			3,377.00000	3,412	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			86.00000	97	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,498.00000	2,541	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			206.00000	226	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,757.00000	1,810	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			466.00000	495	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			772.00000	817	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			1,981.00000	2,002	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			584.00000	621	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			2,793.00000	2,806	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			444.00000	475	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,652.00000	3,660	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			340.00000	366	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,548.00000	4,551	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			4,246.00000	4,273	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			54.00000	58	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			3,281.00000	3,317	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			90.00000	102	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			2,416.00000	2,460	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			225.00000	245	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,692.00000	1,745	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			500.00000	531	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			750.00000	793	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,058.00000	2,079	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			569.00000	605	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			2,878.00000	2,890	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			331.00000	357	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			4,640.00000	4,642	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			4,150.00000	4,178	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			59.00000	63	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			2,337.00000	2,381	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			245.00000	267	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,631.00000	1,686	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			540.00000	571	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			554.00000	589	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			2,962.00000	2,974	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			421.00000	451	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			3,829.00000	3,836	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			4,434.00000	4,461	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			43.00000	46	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,473.00000	3,507	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			82.00000	92	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,581.00000	2,623	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			189.00000	208	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,577.00000	4,603	21.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.70	Put		35.00000	38	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,618.00000	3,650	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		76.00000	85	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,707.00000	2,748	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		165.00000	183	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,928.00000	1,978	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		387.00000	414	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		832.00000	879	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,791.00000	1,814	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		624.00000	663	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,583.00000	2,598	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		475.00000	507	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,433.00000	3,443	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		362.00000	390	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,321.00000	4,325	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,618.00000	3,650	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		76.00000	85	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,707.00000	2,748	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		165.00000	183	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,928.00000	1,978	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		387.00000	414	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		832.00000	879	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,791.00000	1,814	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		4,292.00000	4,319	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		51.00000	55	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		3,329.00000	3,364	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		88.00000	100	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		2,457.00000	2,500	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		215.00000	236	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,724.00000	1,778	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		483.00000	513	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		335.00000	361	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		4,594.00000	4,597	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		3,233.00000	3,270	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		92.00000	105	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		2,376.00000	2,420	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		234.00000	255	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		739.00000	782	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,097.00000	2,117	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		562.00000	597	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		2,920.00000	2,933	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		327.00000	352	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		4,685.00000	4,688	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.70900	11.52880		18.74	105,556,635.00	9,015	19,725.00

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	11.55	Call			416.00000	499	18.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			437.00000	340	18.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			456.00000	548	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			377.00000	289	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			435.00000	523	18.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			407.00000	314	18.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			477.00000	574	18.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			349.00000	265	18.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			500.00000	602	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			321.00000	243	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			456.00000	548	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			377.00000	289	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			397.00000	477	18.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			468.00000	368	18.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			379.00000	456	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			500.00000	397	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			362.00000	436	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			533.00000	427	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			331.00000	398	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			602.00000	489	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			317.00000	380	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			638.00000	521	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			346.00000	416	19.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			567.00000	457	19.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			299.00000	359	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			670.00000	550	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			500.00000	602	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			321.00000	243	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			265.00000	320	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			736.00000	611	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			281.00000	339	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			702.00000	580	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			249.00000	301	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			770.00000	642	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			234.00000	283	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			805.00000	674	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			157.00000	193	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,029.00000	884	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			180.00000	220	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			951.00000	811	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			193.00000	235	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			914.00000	776	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			147.00000	180	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,068.00000	921	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			137.00000	168	19.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.50	Put		1,108.00000	959	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		119.00000	146	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,190.00000	1,037	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		111.00000	136	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,232.00000	1,077	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		89.00000	110	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,360.00000	1,201	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		65.00000	81	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,536.00000	1,372	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		47.00000	59	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,718.00000	1,550	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		51.00000	64	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,672.00000	1,505	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		51.00000	64	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,672.00000	1,505	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		28.00000	35	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,000.00000	1,826	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		26.00000	33	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,047.00000	1,874	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		31.00000	39	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,952.00000	1,780	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		34.00000	42	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,905.00000	1,733	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		37.00000	46	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,858.00000	1,687	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		37.00000	46	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,858.00000	1,687	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		44.00000	54	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,765.00000	1,595	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		20.00000	25	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,191.00000	2,016	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		15.00000	19	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,336.00000	2,160	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		14.00000	17	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,385.00000	2,208	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		24.00000	30	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,095.00000	1,921	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		40.00000	50	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,811.00000	1,641	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		40.00000	50	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,811.00000	1,641	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		34.00000	42	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,905.00000	1,733	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		60.00000	75	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,581.00000	1,416	19.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.75	Call			18.00000	23	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,239.00000	2,064	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			22.00000	27	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,143.00000	1,968	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			14.00000	17	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,385.00000	2,208	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			13.00000	16	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,434.00000	2,257	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			12.00000	14	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,483.00000	2,305	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			10.00000	12	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,581.00000	2,403	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			17.00000	21	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,288.00000	2,112	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			56.00000	69	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,627.00000	1,460	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			8.00000	10	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,679.00000	2,501	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			2.00000	3	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,323.00000	3,144	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			17.00000	21	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,288.00000	2,112	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			10.00000	12	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,581.00000	2,403	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			6.00000	8	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,778.00000	2,599	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			5.00000	7	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,876.00000	2,698	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			4.00000	5	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,976.00000	2,796	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			4.00000	4	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,075.00000	2,895	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			24.00000	30	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,095.00000	1,921	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			6.00000	8	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,778.00000	2,599	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			5.00000	7	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,876.00000	2,698	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			103.00000	127	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,274.00000	1,118	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			89.00000	110	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,360.00000	1,201	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			76.00000	94	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,447.00000	1,285	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			26.00000	33	19.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.55	Put		2,047.00000	1,874	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		10.00000	13	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,532.00000	2,354	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		9.00000	11	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,630.00000	2,452	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		7.00000	9	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,728.00000	2,550	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		56.00000	69	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,627.00000	1,460	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		76.00000	94	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,447.00000	1,285	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		82.00000	102	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,403.00000	1,243	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		70.00000	87	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,492.00000	1,328	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		15.00000	19	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,336.00000	2,160	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		60.00000	75	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,581.00000	1,416	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		22.00000	27	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,143.00000	1,968	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		96.00000	118	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,317.00000	1,159	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		119.00000	146	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,190.00000	1,037	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		169.00000	206	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		990.00000	847	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		128.00000	157	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,149.00000	998	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		219.00000	266	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		840.00000	707	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		169.00000	206	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		990.00000	847	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		82.00000	102	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,403.00000	1,243	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		234.00000	283	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		805.00000	674	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		206.00000	250	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		877.00000	741	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		219.00000	266	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		840.00000	707	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		111.00000	136	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,232.00000	1,077	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,129.00000	5,309	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	17.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.90	Call			3,629.00000	3,809	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,131.00000	2,310	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			2.00000	1	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			774.00000	914	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			145.00000	105	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	1	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,872.00000	3,692	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,371.00000	5,191	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,871.00000	6,691	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,429.00000	5,609	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,929.00000	4,109	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,429.00000	2,609	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			1.00000	0	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,008.00000	1,164	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			80.00000	55	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			1.00000	1	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,572.00000	3,392	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,071.00000	4,891	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,571.00000	6,391	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,579.00000	5,759	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,079.00000	4,259	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,579.00000	2,759	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,136.00000	1,297	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			57.00000	38	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			2.00000	2	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,423.00000	3,243	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,921.00000	4,741	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,421.00000	6,241	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			550.00000	662	17.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			271.00000	203	17.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			636.00000	763	17.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			208.00000	154	17.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			577.00000	694	17.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.20	Put		249.00000	185	17.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		524.00000	631	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		296.00000	222	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		477.00000	574	18.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		349.00000	265	18.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		299.00000	359	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		670.00000	550	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		397.00000	477	18.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		468.00000	368	18.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		606.00000	728	17.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		227.00000	169	17.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		317.00000	380	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		638.00000	521	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		668.00000	799	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		189.00000	140	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		606.00000	728	17.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		227.00000	169	17.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		379.00000	456	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		500.00000	397	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call		738.00000	874	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		159.00000	115	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		702.00000	836	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		174.00000	127	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.88920	11.70450		19.88	0.00	0	9,863.00
€ / R On 14/12/2009 Currency Future	11.70	Call		640.00000	733	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		636.00000	544	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		683.00000	780	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		579.00000	491	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		705.00000	805	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		551.00000	466	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		661.00000	756	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		607.00000	517	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		481.00000	544	20.77	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put		976.00000	855	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		135.00000	158	26.49	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,030.00000	2,868	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		622.00000	710	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		667.00000	571	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		604.00000	688	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		699.00000	599	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		586.00000	666	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		732.00000	627	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		538.00000	609	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		833.00000	720	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		570.00000	646	19.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.90	Put		765.00000	656	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		523.00000	592	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		868.00000	753	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		508.00000	576	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		904.00000	787	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		554.00000	627	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		799.00000	688	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		494.00000	560	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		940.00000	821	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		467.00000	529	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,013.00000	890	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		398.00000	450	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,243.00000	1,111	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		419.00000	474	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,165.00000	1,035	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		431.00000	487	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,126.00000	998	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		377.00000	426	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,322.00000	1,187	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		367.00000	415	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,362.00000	1,226	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		357.00000	404	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,402.00000	1,265	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		347.00000	394	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,443.00000	1,305	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		312.00000	355	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,608.00000	1,466	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		282.00000	321	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,777.00000	1,632	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		255.00000	292	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,951.00000	1,803	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		268.00000	306	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,864.00000	1,717	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		261.00000	299	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,907.00000	1,760	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		261.00000	299	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,907.00000	1,760	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		225.00000	259	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,171.00000	2,020	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		219.00000	252	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,215.00000	2,063	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		232.00000	266	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,127.00000	1,977	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		237.00000	272	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,083.00000	1,933	24.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.50	Call			243.00000	279	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,039.00000	1,889	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			237.00000	272	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,083.00000	1,933	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			249.00000	285	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,994.00000	1,846	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			201.00000	232	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,347.00000	2,193	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			275.00000	314	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,820.00000	1,674	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			116.00000	137	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,261.00000	3,098	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			213.00000	245	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,258.00000	2,106	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			191.00000	220	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,436.00000	2,281	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			180.00000	209	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,526.00000	2,370	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			171.00000	198	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,616.00000	2,459	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			162.00000	188	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,708.00000	2,549	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			268.00000	306	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,864.00000	1,717	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			255.00000	292	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,951.00000	1,803	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			207.00000	239	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,303.00000	2,150	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			196.00000	226	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,391.00000	2,237	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			185.00000	215	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,481.00000	2,325	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			304.00000	346	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,650.00000	1,507	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			289.00000	329	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,735.00000	1,590	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			225.00000	259	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,171.00000	2,020	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			289.00000	329	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,735.00000	1,590	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			201.00000	232	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,347.00000	2,193	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			297.00000	338	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,692.00000	1,549	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			207.00000	239	25.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.80	Put		2,303.00000	2,150	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		196.00000	226	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,391.00000	2,237	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		176.00000	203	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,571.00000	2,414	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		180.00000	209	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,526.00000	2,370	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		321.00000	364	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,566.00000	1,425	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		329.00000	374	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,525.00000	1,385	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		297.00000	338	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,692.00000	1,549	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		232.00000	266	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,127.00000	1,977	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		329.00000	374	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,525.00000	1,385	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		338.00000	384	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,484.00000	1,344	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		304.00000	346	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,650.00000	1,507	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		408.00000	462	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,204.00000	1,073	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		388.00000	438	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,283.00000	1,149	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		443.00000	501	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,088.00000	962	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		377.00000	426	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,322.00000	1,187	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		455.00000	515	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,050.00000	926	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		431.00000	487	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,126.00000	998	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		388.00000	438	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,283.00000	1,149	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,230.00000	1,376	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		176.00000	136	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		909.00000	1,030	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		355.00000	290	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		131.00000	153	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,076.00000	2,914	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,388.00000	1,543	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		133.00000	104	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,029.00000	1,159	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		274.00000	220	18.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.45	Call			752.00000	857	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			498.00000	418	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			123.00000	145	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,169.00000	3,006	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,191.00000	2,372	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			36.00000	33	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			967.00000	1,093	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			313.00000	254	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			77.00000	93	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,922.00000	3,754	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			25.00000	31	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,370.00000	5,192	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			7.00000	10	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,853.00000	6,670	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,483.00000	2,665	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			28.00000	25	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,160.00000	1,301	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			206.00000	161	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			91.00000	110	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,637.00000	3,470	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			31.00000	39	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,077.00000	4,900	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			9.00000	12	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,555.00000	6,373	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			481.00000	544	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			976.00000	855	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,630.00000	2,811	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			25.00000	22	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,266.00000	1,414	17.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			162.00000	125	17.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			100.00000	119	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,495.00000	3,330	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			35.00000	44	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,931.00000	4,754	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			11.00000	14	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,406.00000	6,224	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,912.00000	4,096	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			8.00000	7	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,924.00000	3,106	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			20.00000	17	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,956.00000	2,134	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			52.00000	45	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,126.00000	1,264	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			222.00000	175	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			120.00000	141	26.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.80	Put		3,215.00000	3,052	26.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		64.00000	78	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,160.00000	3,989	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		4,012.00000	4,195	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		7.00000	6	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		3,023.00000	3,205	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		18.00000	16	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		2,049.00000	2,229	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		44.00000	39	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,195.00000	1,338	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		190.00000	149	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		127.00000	149	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,122.00000	2,960	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		69.00000	84	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,065.00000	3,895	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		4,061.00000	4,245	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		7.00000	6	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		3,072.00000	3,254	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		18.00000	15	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		2,095.00000	2,276	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		41.00000	37	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		72.00000	87	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,017.00000	3,848	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,813.00000	3,996	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		9.00000	7	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,826.00000	3,008	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		22.00000	19	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,865.00000	2,041	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		61.00000	52	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		1,060.00000	1,194	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		256.00000	204	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		113.00000	133	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,308.00000	3,144	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		60.00000	73	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,255.00000	4,084	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,714.00000	3,897	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		10.00000	8	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,728.00000	2,910	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		23.00000	20	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,775.00000	1,948	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		71.00000	59	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		998.00000	1,126	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		293.00000	237	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		106.00000	126	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,402.00000	3,237	26.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.00	Call			55.00000	68	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,351.00000	4,179	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,615.00000	3,798	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			11.00000	9	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,686.00000	1,856	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			82.00000	67	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			938.00000	1,061	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			333.00000	272	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			51.00000	63	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,447.00000	4,274	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,665.00000	3,848	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			10.00000	8	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,679.00000	2,861	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			24.00000	21	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,731.00000	1,902	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			76.00000	63	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			103.00000	122	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,448.00000	3,283	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			53.00000	65	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,399.00000	4,226	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,863.00000	4,046	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			8.00000	7	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,875.00000	3,057	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			21.00000	18	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,911.00000	2,088	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			56.00000	48	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			1,093.00000	1,229	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			238.00000	189	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			62.00000	76	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,207.00000	4,037	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,962.00000	4,145	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			7.00000	6	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,974.00000	3,156	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			19.00000	17	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			2,002.00000	2,181	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			48.00000	42	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			67.00000	81	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,112.00000	3,942	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,111.00000	4,295	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			6.00000	5	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			3,122.00000	3,304	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			17.00000	15	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			2,142.00000	2,324	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			38.00000	34	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			75.00000	91	27.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.60	Put		3,970.00000	3,801	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,111.00000	4,295	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		6.00000	5	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		4,210.00000	4,393	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		5.00000	4	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,220.00000	3,402	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		15.00000	13	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,239.00000	2,421	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		35.00000	31	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,347.00000	1,500	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		142.00000	111	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		728.00000	831	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		524.00000	442	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		142.00000	166	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		2,937.00000	2,776	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		79.00000	96	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		3,874.00000	3,706	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			12.07020	11.87890		20.01	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	11.90	Call		804.00000	892	19.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		825.00000	722	19.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		843.00000	936	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		764.00000	666	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		823.00000	914	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		794.00000	694	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		863.00000	959	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		735.00000	639	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		884.00000	983	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		706.00000	612	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		786.00000	871	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		857.00000	751	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		769.00000	850	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		890.00000	780	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		752.00000	830	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		923.00000	809	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		719.00000	793	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		990.00000	873	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		703.00000	776	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,024.00000	905	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		735.00000	811	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		956.00000	841	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		688.00000	759	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,059.00000	938	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,650.00000	3,839	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		21.00000	19	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,674.00000	2,859	19.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.25	Put		45.00000	38	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,770.00000	1,933	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		141.00000	113	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,099.00000	1,220	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		470.00000	400	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		456.00000	501	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,827.00000	1,681	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		311.00000	343	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,682.00000	2,523	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		212.00000	235	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,583.00000	3,415	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		136.00000	151	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,507.00000	4,331	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,699.00000	3,888	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		20.00000	18	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,722.00000	2,908	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		43.00000	37	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,810.00000	1,974	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		131.00000	104	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,126.00000	1,249	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		447.00000	379	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		464.00000	511	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,786.00000	1,640	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		317.00000	350	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,638.00000	2,480	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		216.00000	240	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,537.00000	3,369	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		139.00000	155	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,461.00000	4,285	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,797.00000	3,987	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		19.00000	17	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,819.00000	3,005	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		40.00000	35	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,892.00000	2,059	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		113.00000	89	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,182.00000	1,310	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		403.00000	340	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		483.00000	531	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,704.00000	1,561	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		330.00000	364	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,551.00000	2,394	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		224.00000	249	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,445.00000	3,279	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		147.00000	164	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,368.00000	4,194	27.15	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 15/03/2010 Currency Future	8.05	Call			3,847.00000	4,036	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			18.00000	16	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,867.00000	3,054	20.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			38.00000	34	20.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,934.00000	2,102	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			105.00000	82	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,210.00000	1,341	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			381.00000	321	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			493.00000	542	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,664.00000	1,521	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			337.00000	371	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,508.00000	2,351	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			229.00000	254	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,400.00000	3,233	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			151.00000	168	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,322.00000	4,148	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,748.00000	3,938	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			19.00000	17	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,770.00000	2,956	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			41.00000	36	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,851.00000	2,017	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			122.00000	96	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			1,154.00000	1,279	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			425.00000	359	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			474.00000	521	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,745.00000	1,600	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			324.00000	357	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,595.00000	2,437	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			220.00000	244	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,491.00000	3,324	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			143.00000	160	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,414.00000	4,239	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,995.00000	4,184	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			16.00000	14	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			3,013.00000	3,202	20.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			34.00000	31	20.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			2,061.00000	2,234	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			82.00000	64	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,300.00000	1,438	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			321.00000	268	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			523.00000	575	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,544.00000	1,405	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			358.00000	394	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,379.00000	2,224	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			243.00000	269	25.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.90	Put		3,264.00000	3,099	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		164.00000	182	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,185.00000	4,012	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,094.00000	4,283	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		15.00000	13	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,110.00000	3,300	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		31.00000	30	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,148.00000	2,323	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		69.00000	53	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,364.00000	1,507	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		285.00000	236	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		545.00000	599	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,466.00000	1,329	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		373.00000	410	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,294.00000	2,140	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		252.00000	280	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,174.00000	3,010	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		172.00000	192	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,094.00000	3,922	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,044.00000	4,234	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		15.00000	13	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		3,061.00000	3,251	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		33.00000	31	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,105.00000	2,278	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		76.00000	58	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,332.00000	1,472	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		303.00000	252	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		534.00000	587	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,505.00000	1,367	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		365.00000	402	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,336.00000	2,181	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		247.00000	274	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,219.00000	3,054	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		168.00000	187	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,139.00000	3,967	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,896.00000	4,086	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		17.00000	15	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,916.00000	3,103	20.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		37.00000	33	20.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,976.00000	2,146	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		97.00000	76	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		1,240.00000	1,373	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put		361.00000	303	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		502.00000	552	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,623.00000	1,482	22.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.00	Call			344.00000	378	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,465.00000	2,308	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			233.00000	259	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,354.00000	3,188	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			155.00000	173	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,276.00000	4,103	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,945.00000	4,135	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			17.00000	15	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,964.00000	3,153	20.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			35.00000	32	20.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			2,018.00000	2,190	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			89.00000	69	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,270.00000	1,405	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			341.00000	285	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			513.00000	564	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,584.00000	1,443	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			351.00000	386	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,422.00000	2,266	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			238.00000	264	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,309.00000	3,144	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			159.00000	177	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,230.00000	4,057	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,142.00000	4,332	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			14.00000	12	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,159.00000	3,349	21.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			30.00000	28	21.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,196.00000	2,372	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			67.00000	52	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,398.00000	1,543	17.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			269.00000	222	17.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			556.00000	612	21.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,427.00000	1,291	21.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			379.00000	417	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,251.00000	2,097	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			257.00000	285	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,128.00000	2,965	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			176.00000	195	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,047.00000	3,875	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,191.00000	4,381	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			12.00000	11	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,208.00000	3,398	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			29.00000	27	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,243.00000	2,420	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			64.00000	50	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,432.00000	1,579	17.81	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	10.70	Put			254.00000	209	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			568.00000	625	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,389.00000	1,254	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			386.00000	424	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,207.00000	2,054	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			262.00000	290	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,083.00000	2,920	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			179.00000	199	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,000.00000	3,829	27.01	0.00	0	0.00
AL12 On 06/08/2009 Index Future				318.42100	319.65100		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future				245.60600	245.72300		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future				278.43600	278.95500		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future				312.49400	313.33900		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				290.81600	291.52200		0.00	0.00	0	562.00
ALBI On 05/11/2009 Index Future				295.89700	296.61400		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future				300.93300	301.61100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				124.93000	125.08400		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				127.13700	127.29400		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future				129.42100	129.58100		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				292.70800	293.40000		0.00	0.00	0	565.00
GOVI On 05/11/2009 jGovi				297.82200	298.52450		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi				303.17350	303.88850		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future				357.76600	357.76600		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future				364.74500	364.74500		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				7.60100	7.57000		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.79000	8.75200		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.35900	8.31100		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.66000	8.62200		22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J203 On 15/09/2017 jSwap			8.90000		8.85700		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.88600		8.84500		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.95700		8.92000		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			6.98000		6.92000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.82800		6.77100		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.92600		6.87500		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.37900		7.35900		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.65200		7.66100		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.93400		7.94500		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.55800		7.54000		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.77700		7.77300		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.04600		8.05000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.53900		8.50200		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.67600		8.63900		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.82500		8.78700		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.79800		8.75800		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.85600		8.81700		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.92000		8.88100		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.30900		8.24100		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.62700		7.63300		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.34000		7.35000		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.80100		7.80700		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.43800		7.44200		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.20700		7.20900		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.54200		7.54100		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			280.37400		281.15800		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			285.32700		286.12400		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			290.45400		291.26500		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.81500		6.76800		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,059.00000	3,011	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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 06/08/2009 Bond Future	10.00	Call			3,307.00000	3,258	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			3.00000	4	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,245.00000	1,245	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			24.00000	24	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.37800		8.33800		8.50	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,032.00000	4,832	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			219.00000	235	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.46600		8.42300		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			843.00000	785	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,763.00000	5,928	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.55800		8.51300		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,640.00000	1,562	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,512.00000	5,658	7.90	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.63800		8.59000		0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,081.00000	1,970	0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,510.00000	2,627	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.92200		8.88200		18.18	5,763.40	50	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			3,567.00000	3,316	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,431.00000	2,567	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			78.00000	63	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,752.00000	15,124	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.96800		8.92700		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			5,478.00000	5,248	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,782.00000	4,944	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			4,303.00000	4,103	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,017.00000	6,209	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,238.00000	1,153	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,398.00000	13,704	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			827.00000	765	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,816.00000	16,146	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.01800		8.97600		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			3,612.00000	3,459	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,793.00000	11,036	17.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.06700		9.02300		0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			2,068.00000	1,869	0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			2,282.00000	2,492	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.46000		8.41900		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,705.00000	3,546	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			224.00000	240	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.52900		8.48600		8.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 05/11/2009 Bond Future	7.50	Call			631.00000	587	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,783.00000	4,917	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.60700		8.56200		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			976.00000	926	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,259.00000	5,385	7.85	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.68700		8.63800		0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,689.00000	1,601	0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,208.00000	2,304	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.89100		8.84000		11.96	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			3,070.00000	2,855	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			819.00000	888	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.96100		8.90800		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			491.00000	446	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,540.00000	8,782	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.03900		8.98400		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,900.00000	1,797	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,158.00000	6,345	11.41	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.11300		9.05500		0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,671.00000	1,527	0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			1,954.00000	2,108	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.89800		8.84800		13.59	0.00	0	1,395.00
R204 On 06/08/2009 Bond Future	9.25	Call			3,301.00000	3,073	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			906.00000	980	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.96000		8.90700		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			538.00000	489	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,379.00000	9,643	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.02700		8.97200		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			2,114.00000	1,999	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,729.00000	6,933	13.06	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.09300		9.03700		0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,704.00000	1,550	0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			1,914.00000	2,077	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.46500		8.42400		7.55	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			3,071.00000	2,939	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			187.00000	201	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			20.00000	16	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,251.00000	5,392	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.54100		8.49800		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			509.00000	474	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,961.00000	4,072	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.63200		8.58600		6.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 04/02/2010 Bond Future	7.50	Call			775.00000	734	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,335.00000	4,442	6.73	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.73200		8.68200		0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,941.00000	1,859	0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,735.00000	1,805	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.00800		8.96800		15.10	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			2,890.00000	2,712	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,173.00000	1,241	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.06700		9.02500		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			480.00000	443	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,385.00000	10,602	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.13100		9.08800		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			2,080.00000	1,989	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,248.00000	7,412	14.52	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.19700		9.15200		0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			1,975.00000	1,828	0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			1,406.00000	1,521	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.11800		9.08100		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,535.00000	2,377	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,480.00000	1,555	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.17600		9.13700		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			616.00000	573	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,822.00000	10,021	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.25300		9.21400		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,418.00000	2,325	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,914.00000	7,058	15.58	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.34600		9.30800		0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			1,390.00000	1,283	0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			1,737.00000	1,856	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.49200		8.45200		22.19	0.00	0	4,503.00
R209 On 06/08/2009 Bond Future	8.75	Call			3,910.00000	3,660	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,438.00000	1,528	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			993.00000	881	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,007.00000	5,235	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.51900		8.47800		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			859.00000	794	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,516.00000	12,797	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,716.00000	10,417	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,070.00000	1,117	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			544.00000	499	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,917.00000	15,217	21.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 04/02/2010 Bond Future			8.54700	8.50500		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		2,196.00000	2,087	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		11,471.00000	11,715	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		12,723.00000	12,428	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		1,655.00000	1,712	24.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.57200	8.52900		0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		1,318.00000	1,150	0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		1,561.00000	1,752	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			288.92900	289.61200		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			294.03300	294.72800		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			299.31700	300.02400		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.54860	6.54610		18.96	0.00	0	103,728.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		251.00000	235	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		255.00000	237	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		232.00000	217	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		286.00000	268	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		251.00000	235	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		255.00000	237	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		294.00000	278	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		198.00000	180	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		272.00000	256	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		226.00000	207	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		232.00000	217	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		286.00000	268	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		215.00000	200	19.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		319.00000	301	19.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		318.00000	303	17.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		172.00000	154	17.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		215.00000	200	19.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		319.00000	301	19.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		318.00000	303	17.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		172.00000	154	17.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		346.00000	330	17.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		149.00000	132	17.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		407.00000	393	17.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		110.00000	95	17.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		440.00000	428	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		94.00000	80	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		185.00000	170	20.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		389.00000	372	20.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		199.00000	184	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		353.00000	336	20.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.70	Call		199.00000	184	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		353.00000	336	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		171.00000	158	20.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		425.00000	409	20.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		171.00000	158	20.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		425.00000	409	20.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		148.00000	136	21.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		502.00000	487	21.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		129.00000	117	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		583.00000	569	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		148.00000	136	21.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		502.00000	487	21.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		159.00000	146	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		463.00000	448	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		138.00000	126	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		542.00000	528	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		117.00000	106	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		621.00000	607	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		138.00000	126	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		542.00000	528	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		117.00000	106	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		621.00000	607	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		95.00000	85	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		699.00000	686	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		105.00000	95	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		659.00000	646	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		105.00000	95	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		659.00000	646	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		85.00000	75	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		739.00000	727	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		69.00000	60	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		822.00000	811	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		294.00000	278	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		198.00000	180	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		95.00000	85	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		699.00000	686	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		77.00000	67	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		780.00000	769	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		69.00000	60	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		822.00000	811	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		55.00000	47	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		909.00000	898	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		85.00000	75	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		739.00000	727	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		55.00000	47	22.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.40	Put		909.00000	898	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		43.00000	36	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		997.00000	988	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		61.00000	53	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		865.00000	854	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		49.00000	41	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		953.00000	943	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		38.00000	32	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,042.00000	1,033	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		375.00000	360	17.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		128.00000	112	17.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		440.00000	428	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		94.00000	80	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,796.00000	5,799	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,296.00000	4,299	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,796.00000	2,799	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,297.00000	1,299	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		1.00000	1	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		6.00000	4	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,710.00000	1,706	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,204.00000	3,201	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,704.00000	4,701	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,204.00000	6,201	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,996.00000	5,999	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,496.00000	4,499	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,996.00000	2,999	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,496.00000	1,499	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		11.00000	8	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,514.00000	1,509	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,004.00000	3,001	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,504.00000	4,501	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,004.00000	6,001	22.43	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	0.50	Call		6,046.00000	6,049	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,546.00000	4,549	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,046.00000	3,049	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,546.00000	1,549	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		12.00000	9	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,466.00000	1,461	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,954.00000	2,951	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,454.00000	4,451	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,954.00000	5,951	22.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		554.00000	545	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		58.00000	46	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		477.00000	466	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		81.00000	67	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		768.00000	764	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		22.00000	16	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		679.00000	674	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		33.00000	25	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		595.00000	587	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		48.00000	38	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		515.00000	505	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		69.00000	56	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		723.00000	719	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		27.00000	20	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		636.00000	630	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		40.00000	31	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		375.00000	360	17.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		128.00000	112	17.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		515.00000	505	17.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		69.00000	56	17.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.60800	6.60440		20.30	0.00	0	357.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		373.00000	373	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		369.00000	365	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		354.00000	354	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		400.00000	396	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		354.00000	354	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		400.00000	396	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		413.00000	413	19.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		309.00000	305	19.76	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	6.55	Call			393.00000	393	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			339.00000	335	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			337.00000	336	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			432.00000	428	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			337.00000	336	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			432.00000	428	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			393.00000	393	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			339.00000	335	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			434.00000	434	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			280.00000	276	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			458.00000	458	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			253.00000	250	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			509.00000	510	18.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			205.00000	202	18.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			509.00000	510	18.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			205.00000	202	18.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			537.00000	538	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			183.00000	180	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			276.00000	276	21.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			572.00000	568	21.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			320.00000	320	21.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			466.00000	462	21.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			305.00000	304	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			500.00000	496	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			305.00000	304	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			500.00000	496	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			290.00000	290	21.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			536.00000	532	21.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			276.00000	276	21.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			572.00000	568	21.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			251.00000	251	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			647.00000	643	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			225.00000	224	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			721.00000	716	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			197.00000	196	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			793.00000	788	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			172.00000	171	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			868.00000	863	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			458.00000	458	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			253.00000	250	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			482.00000	482	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			228.00000	224	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			264.00000	263	22.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			609.00000	605	22.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			240.00000	240	22.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.05	Put		686.00000	682	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		211.00000	210	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		756.00000	752	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		434.00000	434	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		280.00000	276	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		264.00000	263	22.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		609.00000	605	22.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		211.00000	210	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		756.00000	752	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		184.00000	184	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		830.00000	826	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		240.00000	240	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		686.00000	682	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,754.00000	5,758	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,254.00000	4,258	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,754.00000	2,758	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,271.00000	1,274	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		16.00000	16	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		34.00000	34	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,780.00000	1,776	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		2.00000	2	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,248.00000	3,244	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,746.00000	4,742	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,246.00000	6,242	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,004.00000	6,008	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,504.00000	4,508	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,004.00000	3,008	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,511.00000	1,514	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		6.00000	6	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		52.00000	51	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,547.00000	1,543	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		4.00000	3	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,999.00000	2,995	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,496.00000	4,492	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,996.00000	5,992	22.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,054.00000	6,058	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,554.00000	4,558	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,054.00000	3,058	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,559.00000	1,563	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	5	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		56.00000	56	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,502.00000	1,498	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		4.00000	4	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,949.00000	2,946	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,446.00000	4,442	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,946.00000	5,942	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		639.00000	640	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		134.00000	132	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		570.00000	571	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		166.00000	163	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		789.00000	791	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		85.00000	83	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		712.00000	713	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		107.00000	105	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		604.00000	605	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		149.00000	147	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		570.00000	571	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		166.00000	163	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		675.00000	676	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		120.00000	118	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		482.00000	482	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		228.00000	224	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		290.00000	290	21.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		536.00000	532	21.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.66600	6.65970		20.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		466.00000	468	20.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		456.00000	452	20.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		447.00000	450	20.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		488.00000	484	20.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		447.00000	450	20.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		488.00000	484	20.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		505.00000	507	19.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		395.00000	391	19.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		485.00000	488	20.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		426.00000	422	20.17	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 15/03/2010 Currency Future	6.30	Call			618.00000	622	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			259.00000	256	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			569.00000	572	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			309.00000	306	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			525.00000	528	19.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			366.00000	362	19.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			413.00000	415	20.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			553.00000	549	20.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			382.00000	384	21.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			622.00000	618	21.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			353.00000	355	21.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			694.00000	689	21.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			328.00000	330	22.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			768.00000	764	22.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			681.00000	684	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			221.00000	218	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			713.00000	717	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			204.00000	201	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			649.00000	652	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			239.00000	236	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			593.00000	596	18.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			283.00000	280	18.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			546.00000	549	19.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			337.00000	333	19.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call			430.00000	432	20.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put			520.00000	516	20.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			397.00000	399	21.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			587.00000	583	21.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			367.00000	369	21.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			657.00000	653	21.56	0.00	0	0.00

Total for Derivatives:								197,818,699.80	19,242	806,012.00
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Grand Total:								197,818,699.80	19,242	806,012.00
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