



# Daily MTM Report

Daily summary for 24/06/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR4 On 23/07/2009 Bond			14.36700	14.36300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.85500	6.88500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.32500	8.34000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.87500	8.90000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.42000	8.43000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.84000	8.85500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.84500	8.86500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.43500	8.43000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.96500	8.98000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.07700	9.09000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.50000	8.48000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 14/09/2009 Currency Future			8.15340	8.36960		21.68	161,706,382.20	19,833	213,536.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		389.00000	281	22.49	281,000,000.00	1,000	2,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		319.00000	428	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		366.00000	265	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		346.00000	462	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		413.00000	298	22.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		294.00000	395	22.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		439.00000	316	21.95	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		269.00000	363	21.95	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		841.00000	651	19.90	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		72.00000	98	19.90	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		617.00000	458	20.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		147.00000	205	20.81	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		465.00000	336	21.68	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		246.00000	332	21.68	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		346.00000	250	23.03	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		376.00000	497	23.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		190.00000	137	26.02	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		770.00000	933	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		584.00000	431	20.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		165.00000	228	20.98	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		327.00000	236	23.31	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		408.00000	533	23.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		309.00000	223	23.58	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		440.00000	570	23.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		1,147.00000	939	19.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		27.00000	35	19.61	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		553.00000	405	21.16	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		183.00000	252	21.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		235.00000	169	24.93	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		616.00000	765	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		327.00000	236	23.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		408.00000	533	23.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		277.00000	199	24.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		507.00000	646	24.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		262.00000	188	24.39	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		543.00000	685	24.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.80	Call			223.00000	160	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			653.00000	807	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			248.00000	178	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			579.00000	725	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			293.00000	211	23.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			473.00000	607	23.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			200.00000	144	25.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			731.00000	891	25.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			171.00000	123	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			852.00000	1,020	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			147.00000	106	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			978.00000	1,152	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			133.00000	95	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,063.00000	1,242	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			120.00000	86	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,150.00000	1,332	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			126.00000	90	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,107.00000	1,287	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			93.00000	67	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,374.00000	1,563	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			46.00000	32	31.93	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,077.00000	2,278	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			81.00000	58	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,511.00000	1,704	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			64.00000	46	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,744.00000	1,943	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			77.00000	55	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,557.00000	1,752	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			89.00000	64	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,419.00000	1,610	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			85.00000	61	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,465.00000	1,657	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			73.00000	53	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,604.00000	1,799	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			73.00000	53	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,604.00000	1,799	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			54.00000	38	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,934.00000	2,134	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			51.00000	36	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,982.00000	2,182	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			49.00000	34	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,029.00000	2,230	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			49.00000	34	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,029.00000	2,230	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			42.00000	28	32.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,172.00000	2,375	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		35.00000	23	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,365.00000	2,569	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		28.00000	17	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,608.00000	2,814	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		1.00000	1	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,632.00000	4,847	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		30.00000	19	32.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,511.00000	2,716	32.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		32.00000	20	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,462.00000	2,667	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		33.00000	21	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,414.00000	2,618	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		44.00000	30	32.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,125.00000	2,327	32.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		56.00000	40	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,887.00000	2,086	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		38.00000	25	32.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,269.00000	2,472	32.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		36.00000	24	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,317.00000	2,521	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		61.00000	44	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,792.00000	1,991	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		70.00000	50	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,650.00000	1,847	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		59.00000	42	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,839.00000	2,039	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		40.00000	27	32.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,220.00000	2,423	32.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		38.00000	25	32.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,269.00000	2,472	32.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		30.00000	19	32.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,511.00000	2,716	32.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		40.00000	27	32.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,220.00000	2,423	32.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		51.00000	36	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,982.00000	2,182	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		56.00000	40	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,887.00000	2,086	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		67.00000	48	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,697.00000	1,895	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		20.00000	11	33.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		2,950.00000	3,158	33.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		98.00000	70	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,328.00000	1,517	29.03	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 14/09/2009 Currency Future	9.70	Call			89.00000	64	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,419.00000	1,610	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			81.00000	58	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,511.00000	1,704	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			46.00000	32	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,077.00000	2,278	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			103.00000	74	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,283.00000	1,470	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			93.00000	67	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,374.00000	1,563	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			108.00000	77	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,239.00000	1,424	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			61.00000	44	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,792.00000	1,991	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			29.00000	18	33.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,559.00000	2,765	33.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			26.00000	16	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,657.00000	2,863	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			59.00000	42	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,839.00000	2,039	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			25.00000	16	33.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,706.00000	2,912	33.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			23.00000	14	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,804.00000	3,011	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			32.00000	20	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,462.00000	2,667	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			25.00000	16	33.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,706.00000	2,912	33.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			21.00000	12	33.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,902.00000	3,109	33.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			29.00000	18	33.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,559.00000	2,765	33.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			24.00000	15	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,755.00000	2,961	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			64.00000	46	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,744.00000	1,943	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			24.00000	15	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,755.00000	2,961	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			22.00000	13	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,853.00000	3,060	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			36.00000	24	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,317.00000	2,521	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			23.00000	14	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,804.00000	3,011	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			18.00000	10	33.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,999.00000	3,207	33.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			155.00000	112	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			935.00000	1,108	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			114.00000	81	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,194.00000	1,378	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			103.00000	74	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,283.00000	1,470	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			163.00000	117	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			893.00000	1,064	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			120.00000	86	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,150.00000	1,332	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			140.00000	100	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,020.00000	1,197	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			114.00000	81	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,194.00000	1,378	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			77.00000	55	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,557.00000	1,752	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			70.00000	50	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,650.00000	1,847	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			147.00000	106	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			978.00000	1,152	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			98.00000	70	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,328.00000	1,517	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			171.00000	123	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			852.00000	1,020	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			180.00000	130	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			811.00000	976	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			163.00000	117	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			893.00000	1,064	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,970.00000	4,753	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,470.00000	3,253	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,976.00000	1,760	25.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			7.00000	7	25.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			3.00000	2	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,034.00000	4,249	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,531.00000	5,747	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,030.00000	7,247	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,170.00000	4,953	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,670.00000	3,453	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	27.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,174.00000	1,958	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			5.00000	5	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			761.00000	581	20.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			92.00000	127	20.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			5.00000	3	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,835.00000	4,049	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,331.00000	5,547	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,830.00000	7,047	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,220.00000	5,003	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,720.00000	3,503	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,223.00000	2,008	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			4.00000	5	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			801.00000	615	19.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			81.00000	111	19.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			5.00000	3	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,785.00000	4,000	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,281.00000	5,497	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,780.00000	6,997	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			211.00000	152	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			692.00000	848	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			126.00000	90	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,107.00000	1,287	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,484.00000	1,269	21.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			14.00000	16	21.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			1,012.00000	810	19.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			42.00000	56	19.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,680.00000	1,464	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			10.00000	11	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,194.00000	983	19.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			25.00000	30	19.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,729.00000	1,513	23.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			9.00000	10	23.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,242.00000	1,028	19.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			23.00000	25	19.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,778.00000	1,563	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			9.00000	9	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,290.00000	1,076	19.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			20.00000	23	19.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			493.00000	358	21.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.10	Put		224.00000	304	21.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		12.00000	7	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,243.00000	3,454	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		3.00000	1	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,233.00000	4,448	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		248.00000	178	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		579.00000	725	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		11.00000	6	33.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,341.00000	3,553	33.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		2.00000	1	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,333.00000	4,548	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,630.00000	1,415	22.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		11.00000	12	22.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		722.00000	548	20.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		103.00000	145	20.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		10.00000	6	33.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,390.00000	3,602	33.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		2.00000	1	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,382.00000	4,598	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,581.00000	1,367	22.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		12.00000	13	22.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		1,101.00000	895	19.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		32.00000	41	19.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		686.00000	517	20.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		117.00000	163	20.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		9.00000	5	33.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,439.00000	3,652	33.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		2.00000	1	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,432.00000	4,648	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		12.00000	7	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,292.00000	3,503	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		2.00000	1	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,283.00000	4,498	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,877.00000	1,661	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		8.00000	8	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,387.00000	1,172	20.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		17.00000	19	20.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		925.00000	729	19.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		56.00000	75	19.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		15.00000	8	33.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,145.00000	3,355	33.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		3.00000	2	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,133.00000	4,348	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,927.00000	1,711	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		7.00000	7	24.81	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,435.00000	1,221	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			15.00000	17	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			968.00000	769	19.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			49.00000	65	19.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			16.00000	9	33.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,096.00000	3,306	33.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			3.00000	2	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,084.00000	4,298	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			2,075.00000	1,859	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			6.00000	6	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			4.00000	2	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			3,934.00000	4,149	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			2,125.00000	1,909	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			5.00000	5	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			4.00000	3	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			3,885.00000	4,099	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			2,026.00000	1,810	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			6.00000	6	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,532.00000	1,318	21.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			13.00000	14	21.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			1,056.00000	852	19.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			37.00000	48	19.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call			651.00000	487	20.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put			131.00000	184	20.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			4.00000	2	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			3,984.00000	4,199	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.28240		8.50060		22.29	6,203,517.60	749	29,177.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			575.00000	462	22.66	228,228,000.00	494	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			474.00000	579	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			531.00000	428	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			530.00000	646	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			553.00000	445	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			502.00000	612	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			598.00000	480	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			447.00000	547	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			598.00000	480	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			447.00000	547	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			622.00000	498	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			421.00000	516	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			647.00000	519	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			396.00000	487	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			553.00000	445	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			502.00000	612	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			145.00000	114	29.99	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,195.00000	2,382	29.99	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 14/12/2009 Currency Future	12.30	Call			56.00000	38	33.10	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,856.00000	4,056	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			37.00000	21	33.02	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,537.00000	4,738	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			213.00000	168	28.10	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,613.00000	1,786	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			270.00000	215	26.71	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,270.00000	1,432	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			622.00000	498	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			421.00000	516	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			512.00000	413	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			562.00000	680	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			494.00000	398	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			594.00000	715	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			494.00000	398	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			594.00000	715	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			444.00000	356	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			694.00000	824	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			477.00000	383	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			626.00000	751	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,198.00000	1,011	20.23	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			98.00000	129	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			400.00000	320	24.50	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			800.00000	938	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			387.00000	309	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			836.00000	977	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			400.00000	320	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			800.00000	938	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			414.00000	332	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			764.00000	899	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			460.00000	369	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			660.00000	787	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			429.00000	344	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			728.00000	861	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			374.00000	299	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			873.00000	1,016	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			338.00000	269	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			988.00000	1,137	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			307.00000	244	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,106.00000	1,262	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			288.00000	229	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,187.00000	1,346	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			279.00000	222	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,228.00000	1,389	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			307.00000	244	25.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,106.00000	1,262	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		262.00000	208	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,312.00000	1,476	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		327.00000	261	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,027.00000	1,178	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		279.00000	222	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,228.00000	1,389	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		226.00000	180	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,526.00000	1,697	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		183.00000	144	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,832.00000	2,012	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		200.00000	158	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,700.00000	1,876	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		220.00000	174	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,569.00000	1,741	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		220.00000	174	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,569.00000	1,741	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		194.00000	153	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,744.00000	1,921	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		163.00000	128	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,012.00000	2,196	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		154.00000	121	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,103.00000	2,288	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		150.00000	117	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,149.00000	2,335	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		142.00000	111	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,241.00000	2,429	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		127.00000	100	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,427.00000	2,617	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		111.00000	86	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,660.00000	2,854	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		114.00000	89	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,613.00000	2,807	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		120.00000	94	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,520.00000	2,712	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		168.00000	132	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,967.00000	2,149	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		158.00000	124	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,058.00000	2,242	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		138.00000	108	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,287.00000	2,476	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		131.00000	102	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,380.00000	2,570	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		127.00000	100	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,427.00000	2,617	30.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Call			178.00000	140	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,877.00000	2,057	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			189.00000	149	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,788.00000	1,966	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			145.00000	114	29.99	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,195.00000	2,382	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			134.00000	105	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,333.00000	2,523	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			189.00000	149	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,788.00000	1,966	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			105.00000	82	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,755.00000	2,949	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			108.00000	84	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,707.00000	2,902	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			97.00000	75	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,897.00000	3,093	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			102.00000	80	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,802.00000	2,997	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			56.00000	38	33.10	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,856.00000	4,056	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			84.00000	65	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,183.00000	3,382	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			88.00000	68	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,087.00000	3,286	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			68.00000	50	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,567.00000	3,767	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			53.00000	35	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			3,952.00000	4,153	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			42.00000	25	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,341.00000	4,542	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			33.00000	17	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,733.00000	4,935	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			72.00000	54	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,472.00000	3,671	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			44.00000	27	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,244.00000	4,445	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			35.00000	19	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,635.00000	4,837	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			350.00000	279	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			949.00000	1,096	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			240.00000	190	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,439.00000	1,608	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			64.00000	46	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,663.00000	3,863	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			31.00000	16	32.98	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 14/12/2009 Currency Future	13.30	Put		4,831.00000	5,034	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		255.00000	202	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,354.00000	1,520	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		178.00000	140	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,877.00000	2,057	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		92.00000	72	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		2,992.00000	3,189	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		47.00000	30	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,146.00000	4,347	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		429.00000	344	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		728.00000	861	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		76.00000	59	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,376.00000	3,576	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		27.00000	12	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,126.00000	5,330	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		50.00000	32	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,049.00000	4,250	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		35.00000	19	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,635.00000	4,837	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		25.00000	11	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,225.00000	5,429	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		460.00000	369	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		660.00000	787	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		80.00000	62	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,279.00000	3,479	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		39.00000	23	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,439.00000	4,640	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		28.00000	13	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,028.00000	5,231	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		60.00000	42	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,759.00000	3,959	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		42.00000	25	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,341.00000	4,542	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		30.00000	15	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,929.00000	5,132	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		297.00000	236	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,146.00000	1,304	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		207.00000	163	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,656.00000	1,831	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		78.00000	60	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,327.00000	3,528	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		55.00000	37	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,904.00000	4,104	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		38.00000	22	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,488.00000	4,689	33.03	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	13.55	Call			27.00000	13	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,077.00000	5,280	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			672.00000	541	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			372.00000	459	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			76.00000	59	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,376.00000	3,576	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			726.00000	587	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			325.00000	405	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			754.00000	612	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			303.00000	379	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			317.00000	252	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,066.00000	1,220	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			111.00000	86	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,660.00000	2,854	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			82.00000	63	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,231.00000	3,431	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			58.00000	40	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,807.00000	4,008	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			41.00000	24	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,390.00000	4,591	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			844.00000	690	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			243.00000	308	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			350.00000	279	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			949.00000	1,096	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			64.00000	46	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,663.00000	3,863	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			813.00000	663	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			262.00000	331	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			512.00000	413	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			562.00000	680	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			233.00000	185	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,482.00000	1,652	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			117.00000	91	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,567.00000	2,759	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			86.00000	66	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,135.00000	3,334	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			62.00000	44	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,711.00000	3,911	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			32.00000	17	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,782.00000	4,984	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			975.00000	807	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			175.00000	225	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			97.00000	75	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,897.00000	3,093	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,010.00000	839	20.80	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 14/12/2009 Currency Future	7.65	Put		160.00000	207	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		414.00000	332	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		764.00000	899	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		100.00000	77	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		2,849.00000	3,045	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		74.00000	56	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,424.00000	3,624	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		1,046.00000	872	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		146.00000	189	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		783.00000	637	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		282.00000	354	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		327.00000	261	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,027.00000	1,178	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		95.00000	73	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		2,944.00000	3,141	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		70.00000	52	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,519.00000	3,719	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		48.00000	31	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,098.00000	4,299	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		25.00000	11	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,274.00000	5,478	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		72.00000	54	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,472.00000	3,671	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		23.00000	9	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,422.00000	5,627	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		24.00000	10	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,323.00000	5,528	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		74.00000	56	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,424.00000	3,624	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		51.00000	34	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,001.00000	4,201	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		26.00000	12	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,175.00000	5,379	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		22.00000	8	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,521.00000	5,726	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		699.00000	564	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		348.00000	431	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		672.00000	541	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		372.00000	459	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		975.00000	807	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		175.00000	225	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		754.00000	612	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		303.00000	379	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		82.00000	63	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,231.00000	3,431	32.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.85	Call			41.00000	24	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,390.00000	4,591	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			21.00000	8	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,570.00000	5,776	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			875.00000	718	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			225.00000	286	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			29.00000	14	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,978.00000	5,182	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			941.00000	777	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			191.00000	244	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			31.00000	15	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,880.00000	5,083	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,325.00000	1,128	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			75.00000	96	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			477.00000	383	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			626.00000	751	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			46.00000	28	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,195.00000	4,396	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			36.00000	20	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,586.00000	4,788	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,369.00000	1,171	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			69.00000	88	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,083.00000	905	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			133.00000	173	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			387.00000	309	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			836.00000	977	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			124.00000	97	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,473.00000	2,664	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			86.00000	66	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,135.00000	3,334	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			31.00000	15	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,880.00000	5,083	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,282.00000	1,087	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			81.00000	104	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,642.00000	1,434	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			41.00000	52	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			975.00000	807	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			175.00000	225	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,688.00000	1,479	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			38.00000	47	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			183.00000	144	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,832.00000	2,012	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,596.00000	1,389	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			45.00000	57	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			941.00000	777	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	7.75	Put			191.00000	244	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			172.00000	136	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,922.00000	2,103	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			55.00000	37	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,904.00000	4,104	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,596.00000	1,389	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			45.00000	57	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,735.00000	1,525	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			35.00000	43	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,951.00000	4,732	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,454.00000	3,236	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			3.00000	3	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,972.00000	1,758	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			22.00000	26	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			8.00000	2	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,058.00000	7,270	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,201.00000	4,982	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,703.00000	3,485	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			2.00000	2	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,214.00000	1,998	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			14.00000	15	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			908.00000	747	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			207.00000	264	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			10.00000	3	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			6,810.00000	7,020	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,238.00000	1,048	20.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			88.00000	116	20.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			813.00000	663	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			262.00000	331	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			46.00000	28	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,195.00000	4,396	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,503.00000	3,285	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			3.00000	3	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,510.00000	2,293	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			10.00000	11	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,550.00000	1,345	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			49.00000	62	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,708.00000	2,491	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			8.00000	8	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			16.00000	5	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,115.00000	6,322	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			11.00000	3	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,661.00000	6,871	32.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,753.00000	3,535	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			2.00000	2	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,758.00000	2,540	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			7.00000	8	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,782.00000	1,571	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			32.00000	39	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			11.00000	3	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,760.00000	6,970	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,653.00000	3,435	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			2.00000	2	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,659.00000	2,441	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			8.00000	9	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			10.00000	2	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			6,859.00000	7,070	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,603.00000	3,385	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			2.00000	3	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,609.00000	2,392	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			9.00000	10	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			9.00000	2	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			6,909.00000	7,120	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,852.00000	3,634	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			2.00000	2	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,857.00000	2,639	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			7.00000	7	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,877.00000	1,664	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			26.00000	32	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,902.00000	3,684	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			2.00000	2	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,907.00000	2,689	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			6.00000	7	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,924.00000	1,711	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			24.00000	29	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			12.00000	3	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,611.00000	6,821	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			4,052.00000	3,834	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			1.00000	1	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			3,056.00000	2,838	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			5.00000	6	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			2,068.00000	1,853	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			18.00000	21	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,159.00000	975	20.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			108.00000	143	20.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			207.00000	163	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,656.00000	1,831	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			13.00000	3	32.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,463.00000	6,671	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		4,152.00000	3,934	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		1.00000	1	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		3,155.00000	2,937	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		5.00000	5	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		2,165.00000	1,949	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		15.00000	17	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		14.00000	4	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,363.00000	6,571	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		4,201.00000	3,983	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		1.00000	1	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		3,205.00000	2,987	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		4.00000	5	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		14.00000	4	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,314.00000	6,522	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,251.00000	4,033	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		1.00000	1	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,255.00000	3,037	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		4.00000	4	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,264.00000	2,047	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		13.00000	14	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		15.00000	4	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,264.00000	6,472	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		4,102.00000	3,884	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		1.00000	1	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		3,105.00000	2,888	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		5.00000	5	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		2,117.00000	1,901	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		16.00000	19	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		14.00000	4	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		6,413.00000	6,621	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.40820	8.62870		22.34	42,041.00	5	18.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		678.00000	569	22.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		649.00000	761	22.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		699.00000	586	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		620.00000	728	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		720.00000	604	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		591.00000	695	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		742.00000	622	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		563.00000	663	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		788.00000	660	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		509.00000	602	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		207.00000	167	29.40	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,628.00000	2,809	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		125.00000	99	31.80	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		3,796.00000	3,991	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		503.00000	419	24.58	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,024.00000	1,160	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		356.00000	295	26.67	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,577.00000	1,737	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		765.00000	640	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		536.00000	632	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		641.00000	537	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		713.00000	829	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		624.00000	522	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		745.00000	864	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		574.00000	480	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		846.00000	972	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		530.00000	442	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		951.00000	1,084	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		559.00000	467	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		880.00000	1,009	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		590.00000	494	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		812.00000	935	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		465.00000	387	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,136.00000	1,279	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		442.00000	367	25.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,214.00000	1,359	25.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		411.00000	341	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,332.00000	1,482	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		431.00000	358	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,253.00000	1,400	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		391.00000	324	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,413.00000	1,566	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		391.00000	324	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,413.00000	1,566	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		171.00000	137	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,042.00000	3,229	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		401.00000	332	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,372.00000	1,524	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		348.00000	288	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,619.00000	1,780	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		324.00000	267	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,745.00000	1,909	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		288.00000	236	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,959.00000	2,128	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		316.00000	260	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,788.00000	1,952	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		340.00000	281	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,662.00000	1,823	26.93	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	9.95	Call			340.00000	281	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,662.00000	1,823	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			309.00000	254	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,830.00000	1,996	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			309.00000	254	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,830.00000	1,996	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			262.00000	214	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,134.00000	2,306	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			257.00000	209	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,178.00000	2,351	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			268.00000	219	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,090.00000	2,261	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			251.00000	205	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,222.00000	2,396	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			235.00000	191	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,356.00000	2,533	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			211.00000	171	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,582.00000	2,762	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			189.00000	153	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,811.00000	2,994	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			193.00000	156	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,765.00000	2,948	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			202.00000	163	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,673.00000	2,855	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			198.00000	159	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,719.00000	2,901	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			225.00000	183	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,446.00000	2,625	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			230.00000	187	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,401.00000	2,579	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			216.00000	175	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,537.00000	2,716	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			207.00000	167	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,628.00000	2,809	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			220.00000	179	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,492.00000	2,671	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			240.00000	195	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,311.00000	2,487	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			251.00000	205	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,222.00000	2,396	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			230.00000	187	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,401.00000	2,579	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			185.00000	149	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,857.00000	3,041	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			175.00000	141	30.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,986.00000	3,172	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			182.00000	146	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,903.00000	3,088	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			182.00000	146	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,903.00000	3,088	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			178.00000	143	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,949.00000	3,135	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			161.00000	129	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,182.00000	3,371	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			174.00000	140	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,995.00000	3,182	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			154.00000	124	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,276.00000	3,465	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			167.00000	134	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,088.00000	3,276	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			164.00000	131	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,135.00000	3,323	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			373.00000	309	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,494.00000	1,651	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			324.00000	267	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,745.00000	1,909	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			294.00000	242	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,916.00000	2,083	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			281.00000	230	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,002.00000	2,172	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			113.00000	90	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,035.00000	4,231	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			421.00000	349	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,292.00000	1,441	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			164.00000	131	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,135.00000	3,323	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			64.00000	48	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,135.00000	5,340	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			454.00000	377	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,175.00000	1,319	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			225.00000	183	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,446.00000	2,625	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			70.00000	53	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			4,991.00000	5,195	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			477.00000	397	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,099.00000	1,239	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			74.00000	56	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,895.00000	5,098	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			490.00000	408	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,061.00000	1,199	24.73	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 15/03/2010 Currency Future	11.10	Call			202.00000	163	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,673.00000	2,855	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			76.00000	58	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,847.00000	5,050	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			516.00000	430	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			987.00000	1,122	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			80.00000	62	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,752.00000	4,954	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			149.00000	119	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,370.00000	3,561	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			55.00000	42	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,376.00000	5,583	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			382.00000	317	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,453.00000	1,608	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			157.00000	126	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,229.00000	3,418	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			151.00000	121	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,323.00000	3,513	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			57.00000	43	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,328.00000	5,535	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			149.00000	119	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,370.00000	3,561	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			143.00000	114	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,464.00000	3,656	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			137.00000	109	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,559.00000	3,751	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			49.00000	37	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,570.00000	5,779	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			365.00000	302	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,536.00000	1,694	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			185.00000	149	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,857.00000	3,041	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			151.00000	121	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,323.00000	3,513	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			146.00000	116	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,417.00000	3,608	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			53.00000	40	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,425.00000	5,632	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			60.00000	46	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,231.00000	5,437	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			465.00000	387	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,136.00000	1,279	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			72.00000	55	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,943.00000	5,146	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			607.00000	508	23.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.80	Put		778.00000	899	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		85.00000	66	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,656.00000	4,857	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		559.00000	467	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		880.00000	1,009	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		245.00000	200	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,267.00000	2,442	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		198.00000	159	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,719.00000	2,901	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		78.00000	60	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,799.00000	5,002	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		220.00000	179	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,492.00000	2,671	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		178.00000	143	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,949.00000	3,135	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		68.00000	51	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,039.00000	5,243	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		257.00000	209	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,178.00000	2,351	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		245.00000	200	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,267.00000	2,442	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		83.00000	64	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,704.00000	4,905	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		544.00000	454	24.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		916.00000	1,046	24.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		66.00000	50	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,087.00000	5,292	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		88.00000	68	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,609.00000	4,809	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		275.00000	225	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,046.00000	2,217	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		96.00000	74	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,467.00000	4,666	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		281.00000	230	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,002.00000	2,172	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		98.00000	76	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,420.00000	4,618	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		102.00000	80	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,323.00000	4,522	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		302.00000	248	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,873.00000	2,039	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		288.00000	236	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,959.00000	2,128	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		100.00000	79	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,371.00000	4,570	32.84	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.10	Call			915.00000	771	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			386.00000	463	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			332.00000	274	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,703.00000	1,866	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			116.00000	91	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,987.00000	4,183	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			888.00000	748	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			409.00000	489	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			971.00000	821	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			342.00000	412	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			365.00000	302	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,536.00000	1,694	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			120.00000	95	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,891.00000	4,087	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,000.00000	846	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			321.00000	388	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			122.00000	97	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,844.00000	4,039	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			812.00000	681	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			483.00000	573	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			316.00000	260	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,788.00000	1,952	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			302.00000	248	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,873.00000	2,039	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			107.00000	85	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,179.00000	4,376	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			943.00000	796	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			364.00000	437	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			356.00000	295	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,577.00000	1,737	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			118.00000	93	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,939.00000	4,135	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,030.00000	873	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			301.00000	365	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			382.00000	317	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,453.00000	1,608	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,190.00000	1,018	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			211.00000	260	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			431.00000	358	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,253.00000	1,400	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			122.00000	97	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,844.00000	4,039	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,224.00000	1,049	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			195.00000	241	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,259.00000	1,081	20.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.55	Put			180.00000	223	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			454.00000	377	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,175.00000	1,319	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			127.00000	101	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,748.00000	3,943	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,295.00000	1,114	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			166.00000	206	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,979.00000	4,758	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,487.00000	3,267	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			8.00000	8	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,018.00000	1,806	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			39.00000	48	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			109.00000	86	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,131.00000	4,328	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			20.00000	15	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,041.00000	7,256	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,229.00000	5,008	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,735.00000	3,515	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			6.00000	6	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,253.00000	2,036	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			25.00000	28	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			23.00000	17	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,795.00000	7,009	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,451.00000	1,259	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			122.00000	150	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			516.00000	430	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			987.00000	1,122	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			490.00000	408	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,061.00000	1,199	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			401.00000	332	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,372.00000	1,524	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			140.00000	112	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,511.00000	3,703	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,536.00000	3,316	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			8.00000	8	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,548.00000	2,330	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			19.00000	22	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,617.00000	1,418	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			89.00000	110	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			135.00000	107	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,606.00000	3,799	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			90.00000	70	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,562.00000	4,761	32.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,685.00000	3,465	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			6.00000	7	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,696.00000	2,477	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			17.00000	19	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,747.00000	1,543	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			69.00000	85	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,745.00000	2,526	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			16.00000	18	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,791.00000	1,586	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			63.00000	78	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,784.00000	3,564	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			6.00000	6	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,794.00000	2,575	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			16.00000	17	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,836.00000	1,629	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			57.00000	71	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			1,060.00000	900	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			281.00000	342	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,586.00000	3,366	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			7.00000	8	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,597.00000	2,379	21.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			19.00000	21	21.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,660.00000	1,459	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			82.00000	101	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,884.00000	3,663	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			5.00000	5	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,893.00000	2,674	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			15.00000	16	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,926.00000	1,717	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			47.00000	59	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			1,123.00000	957	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			245.00000	299	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,933.00000	3,713	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			5.00000	5	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,943.00000	2,723	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			14.00000	15	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,972.00000	1,761	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			43.00000	53	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			1,156.00000	987	20.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			227.00000	279	20.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			129.00000	103	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,701.00000	3,895	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			4,083.00000	3,862	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			4.00000	4	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			3,091.00000	2,871	24.73	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 15/03/2010 Currency Future	5.55	Put		12.00000	13	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		2,110.00000	1,897	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		32.00000	39	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		93.00000	72	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,514.00000	4,714	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		4,132.00000	3,912	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		4.00000	4	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		3,140.00000	2,921	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		12.00000	12	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		2,157.00000	1,943	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		29.00000	35	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,232.00000	4,012	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		3.00000	3	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,239.00000	3,019	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		11.00000	11	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,371.00000	1,183	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		142.00000	174	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		4,182.00000	3,962	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		3.00000	4	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		3,190.00000	2,970	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		11.00000	12	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		2,204.00000	1,990	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		26.00000	32	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,331.00000	1,148	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		153.00000	190	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		4,033.00000	3,813	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		4.00000	4	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		3,042.00000	2,822	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		13.00000	14	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		2,064.00000	1,852	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		35.00000	44	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		4,281.00000	4,061	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		3.00000	3	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		3,289.00000	3,069	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		10.00000	11	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		2,302.00000	2,085	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		24.00000	27	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,410.00000	1,220	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		132.00000	162	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.53460	8.75680		22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		0.00000	679	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		0.00000	894	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		808.00000	696	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		751.00000	861	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		848.00000	730	22.66	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 14/06/2010 Currency Future	8.60	Put			692.00000	795	22.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			828.00000	713	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			721.00000	828	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			869.00000	748	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			662.00000	763	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			891.00000	767	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			634.00000	732	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			203.00000	172	30.13	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,596.00000	3,788	30.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			587.00000	505	24.73	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,230.00000	1,370	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			770.00000	663	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			814.00000	928	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			753.00000	648	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			846.00000	963	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			702.00000	604	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			945.00000	1,069	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			735.00000	632	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			878.00000	998	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			686.00000	590	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			979.00000	1,105	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			641.00000	551	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,085.00000	1,217	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			656.00000	564	24.09	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,049.00000	1,179	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			671.00000	577	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,014.00000	1,142	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			718.00000	618	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			912.00000	1,033	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			562.00000	483	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,306.00000	1,449	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			528.00000	454	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,421.00000	1,569	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			551.00000	473	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,344.00000	1,489	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			506.00000	436	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,500.00000	1,651	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			539.00000	464	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,382.00000	1,529	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			222.00000	189	29.75	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,365.00000	3,554	29.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			517.00000	445	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,460.00000	1,610	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			458.00000	395	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,701.00000	1,860	26.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.15	Call			431.00000	371	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,825.00000	1,986	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			389.00000	334	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,032.00000	2,199	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			422.00000	363	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,866.00000	2,028	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			449.00000	387	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,742.00000	1,903	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			587.00000	505	24.73	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,230.00000	1,370	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,140.00000	987	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			383.00000	452	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			496.00000	427	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,539.00000	1,692	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			477.00000	410	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,620.00000	1,776	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			441.00000	379	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,784.00000	1,944	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			405.00000	348	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,948.00000	2,113	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			186.00000	158	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,830.00000	4,024	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,112.00000	962	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			405.00000	478	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			486.00000	419	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,579.00000	1,734	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			467.00000	402	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,660.00000	1,818	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			414.00000	355	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,907.00000	2,071	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			397.00000	341	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,990.00000	2,156	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			183.00000	155	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,876.00000	4,071	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,033.00000	891	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			476.00000	557	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			477.00000	410	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,620.00000	1,776	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			405.00000	348	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,948.00000	2,113	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			373.00000	320	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,117.00000	2,285	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			174.00000	148	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,017.00000	4,213	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			959.00000	826	22.04	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	8.35	Put			552.00000	642	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			449.00000	387	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,742.00000	1,903	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			397.00000	341	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,990.00000	2,156	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			381.00000	327	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,074.00000	2,242	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			366.00000	314	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,159.00000	2,329	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			352.00000	301	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,245.00000	2,417	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			166.00000	141	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,159.00000	4,356	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,059.00000	914	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			452.00000	530	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			486.00000	419	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,579.00000	1,734	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			177.00000	150	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,970.00000	4,166	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,289.00000	1,122	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			283.00000	337	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			575.00000	494	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,268.00000	1,409	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			467.00000	402	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,660.00000	1,818	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,321.00000	1,151	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			264.00000	317	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			496.00000	427	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,539.00000	1,692	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			200.00000	169	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,643.00000	3,835	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,354.00000	1,181	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			247.00000	296	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			600.00000	516	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,193.00000	1,331	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			575.00000	494	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,268.00000	1,409	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			196.00000	167	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,689.00000	3,882	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,387.00000	1,212	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			230.00000	277	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			613.00000	527	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,157.00000	1,293	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,008.00000	4,786	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	29.17	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 14/06/2010 Currency Future	5.25	Call			3,522.00000	3,301	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			15.00000	16	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,086.00000	1,878	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			79.00000	94	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,008.00000	869	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			501.00000	585	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			281.00000	239	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,774.00000	2,955	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			104.00000	88	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,597.00000	5,804	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			56.00000	47	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,049.00000	7,262	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,257.00000	5,035	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,769.00000	3,548	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			12.00000	13	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,314.00000	2,100	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			57.00000	66	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			308.00000	263	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,551.00000	2,728	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			180.00000	153	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,923.00000	4,118	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			112.00000	95	32.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,355.00000	5,560	32.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			63.00000	52	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,806.00000	7,018	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,580.00000	1,390	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			173.00000	206	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			627.00000	539	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,120.00000	1,254	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			551.00000	473	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,344.00000	1,489	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			226.00000	192	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,320.00000	3,507	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,571.00000	3,350	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			15.00000	15	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,597.00000	2,381	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			40.00000	46	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,701.00000	1,506	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			144.00000	172	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			286.00000	244	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,729.00000	2,909	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			144.00000	122	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,587.00000	4,787	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,789.00000	2,571	22.27	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.00	Put		32.00000	36	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,868.00000	1,667	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		112.00000	133	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		214.00000	182	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,458.00000	3,647	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		153.00000	130	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,396.00000	4,596	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		271.00000	231	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		2,864.00000	3,046	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		190.00000	161	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,783.00000	3,976	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		137.00000	116	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,730.00000	4,931	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,819.00000	3,597	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		12.00000	13	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,837.00000	2,618	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		30.00000	34	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,911.00000	1,709	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		104.00000	124	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,169.00000	1,013	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		362.00000	428	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		262.00000	223	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		2,955.00000	3,138	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		133.00000	112	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,826.00000	5,028	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,670.00000	3,449	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		13.00000	14	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,693.00000	2,475	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		36.00000	41	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,784.00000	1,586	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		127.00000	151	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		1,085.00000	938	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		428.00000	503	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		359.00000	307	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,202.00000	2,373	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		248.00000	211	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,092.00000	3,276	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		126.00000	107	32.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		4,970.00000	5,173	32.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,621.00000	3,399	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		14.00000	15	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,645.00000	2,428	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		38.00000	43	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,742.00000	1,546	20.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		136.00000	161	20.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.65	Call		244.00000	207	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,137.00000	3,322	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		171.00000	145	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,065.00000	4,261	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		125.00000	106	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,018.00000	5,221	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		345.00000	295	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,288.00000	2,461	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		239.00000	203	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,183.00000	3,369	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		169.00000	143	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,112.00000	4,309	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		123.00000	104	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,066.00000	5,269	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		257.00000	219	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,000.00000	3,184	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		130.00000	111	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		4,874.00000	5,076	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,868.00000	3,647	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		12.00000	12	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,885.00000	2,666	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		28.00000	32	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,954.00000	1,751	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		98.00000	116	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		1,198.00000	1,039	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		341.00000	404	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		389.00000	334	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,032.00000	2,199	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		266.00000	227	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		2,909.00000	3,092	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		135.00000	114	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		4,778.00000	4,980	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,918.00000	3,696	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		11.00000	12	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,933.00000	2,714	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		27.00000	30	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,998.00000	1,793	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		91.00000	108	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		1,228.00000	1,066	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		321.00000	381	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,967.00000	3,746	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		11.00000	11	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,982.00000	2,762	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		25.00000	28	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		2,042.00000	1,835	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 14/06/2010 Currency Future	6.80	Put			85.00000	101	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,258.00000	1,094	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			301.00000	359	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			276.00000	235	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			2,819.00000	3,000	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			193.00000	164	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,736.00000	3,929	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			139.00000	118	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,682.00000	4,883	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			4,116.00000	3,894	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			9.00000	10	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			3,128.00000	2,907	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			21.00000	23	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			2,175.00000	1,966	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			68.00000	81	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			291.00000	248	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,684.00000	2,864	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			146.00000	124	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,539.00000	4,739	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			4,166.00000	3,944	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			9.00000	9	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			3,176.00000	2,956	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			19.00000	21	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			2,220.00000	2,010	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			63.00000	75	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			296.00000	253	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,640.00000	2,818	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			207.00000	176	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,550.00000	3,741	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			149.00000	126	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,492.00000	4,691	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			4,215.00000	3,994	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			8.00000	9	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			3,226.00000	3,004	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			19.00000	20	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			2,267.00000	2,054	20.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			60.00000	70	20.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,425.00000	1,243	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			218.00000	258	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			302.00000	258	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,595.00000	2,773	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			211.00000	179	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,504.00000	3,694	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			151.00000	128	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,444.00000	4,644	31.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.50	Call		4,264.00000	4,043	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		7.00000	8	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,275.00000	3,054	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		18.00000	19	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,463.00000	1,279	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		206.00000	244	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		4,067.00000	3,845	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		10.00000	10	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		3,079.00000	2,859	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		22.00000	24	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		2,130.00000	1,922	20.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		73.00000	87	20.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		97.00000	82	33.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		5,840.00000	6,048	33.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		253.00000	215	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,046.00000	3,230	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		96.00000	81	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		5,889.00000	6,096	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		94.00000	79	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		5,938.00000	6,145	33.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.46160	13.64030		19.68	35,767,471.20	2,657	21,474.00
£ / R On 14/09/2009 Currency Future	13.65	Call		521.00000	431	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		530.00000	620	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		584.00000	486	19.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		444.00000	525	19.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		607.00000	506	19.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		417.00000	495	19.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		631.00000	527	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		391.00000	465	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		631.00000	527	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		391.00000	465	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		682.00000	571	19.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		342.00000	409	19.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		798.00000	672	18.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		258.00000	310	18.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		710.00000	594	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		319.00000	383	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		562.00000	467	19.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		472.00000	555	19.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		656.00000	549	19.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		366.00000	437	19.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		768.00000	645	18.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		278.00000	333	18.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		738.00000	619	18.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.20	Put		298.00000	357	18.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		768.00000	645	18.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		278.00000	333	18.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		866.00000	731	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		225.00000	270	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		900.00000	764	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		210.00000	252	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		936.00000	797	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		196.00000	235	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		1,047.00000	901	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		156.00000	189	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		972.00000	831	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		182.00000	219	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		832.00000	700	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		241.00000	288	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		541.00000	449	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		501.00000	587	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		521.00000	431	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		530.00000	620	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		370.00000	305	21.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		830.00000	944	21.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		464.00000	383	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		623.00000	722	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		430.00000	355	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		690.00000	794	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		446.00000	369	20.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		656.00000	757	20.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		430.00000	355	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		690.00000	794	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		384.00000	317	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		794.00000	905	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		328.00000	266	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		938.00000	1,054	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		344.00000	280	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		904.00000	1,018	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		370.00000	305	21.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		830.00000	944	21.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		297.00000	239	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,007.00000	1,128	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		269.00000	215	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,078.00000	1,203	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		255.00000	204	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,115.00000	1,242	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		312.00000	252	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		972.00000	1,091	22.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.85	Call			176.00000	137	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,385.00000	1,525	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			132.00000	102	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,592.00000	1,740	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			72.00000	54	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,032.00000	2,192	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			99.00000	74	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,808.00000	1,963	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			111.00000	84	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,721.00000	1,873	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			125.00000	96	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,635.00000	1,784	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			176.00000	137	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,385.00000	1,525	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			230.00000	182	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,190.00000	1,321	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			196.00000	154	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,306.00000	1,442	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			132.00000	102	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,592.00000	1,740	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			149.00000	115	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,508.00000	1,653	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			166.00000	129	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,426.00000	1,568	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			140.00000	108	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,550.00000	1,696	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			157.00000	122	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,467.00000	1,610	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			186.00000	145	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,345.00000	1,484	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			166.00000	129	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,426.00000	1,568	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			105.00000	79	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,764.00000	1,918	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			118.00000	90	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,678.00000	1,828	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			207.00000	163	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,267.00000	1,401	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			99.00000	74	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,808.00000	1,963	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			72.00000	54	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,032.00000	2,192	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			87.00000	65	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,897.00000	2,054	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			68.00000	50	22.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.65	Put		2,078.00000	2,239	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		64.00000	47	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,123.00000	2,285	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		82.00000	61	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		1,942.00000	2,100	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		283.00000	227	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,042.00000	1,165	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		56.00000	41	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,216.00000	2,379	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		218.00000	172	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,228.00000	1,361	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		186.00000	145	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,345.00000	1,484	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		93.00000	70	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,852.00000	2,008	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		312.00000	252	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		972.00000	1,091	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		399.00000	329	21.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		759.00000	868	21.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		414.00000	342	21.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		724.00000	830	21.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		357.00000	294	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		867.00000	983	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		242.00000	193	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,152.00000	1,281	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		105.00000	79	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,764.00000	1,918	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		49.00000	36	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,309.00000	2,474	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		93.00000	70	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,852.00000	2,008	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		56.00000	41	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,216.00000	2,379	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		49.00000	36	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,309.00000	2,474	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		43.00000	31	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,403.00000	2,569	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		38.00000	27	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,497.00000	2,665	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		140.00000	108	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,550.00000	1,696	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		77.00000	57	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,987.00000	2,146	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		60.00000	44	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,169.00000	2,332	22.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.55	Call			77.00000	57	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,987.00000	2,146	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			52.00000	38	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,262.00000	2,427	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			46.00000	33	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,356.00000	2,522	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			40.00000	29	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,450.00000	2,617	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			283.00000	227	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,042.00000	1,165	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			29.00000	20	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,688.00000	2,859	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			357.00000	294	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			867.00000	983	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			218.00000	172	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,228.00000	1,361	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			125.00000	96	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,635.00000	1,784	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			230.00000	182	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,190.00000	1,321	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			482.00000	399	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			591.00000	687	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			446.00000	369	20.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			656.00000	757	20.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			384.00000	317	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			794.00000	905	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			242.00000	193	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,152.00000	1,281	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			464.00000	383	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			623.00000	722	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			501.00000	415	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			560.00000	653	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			297.00000	239	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,007.00000	1,128	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			541.00000	449	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			501.00000	587	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,540.00000	5,362	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			4,040.00000	3,862	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,545.00000	2,367	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			4.00000	5	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,163.00000	1,011	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			123.00000	150	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			9.00000	6	22.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.10	Put		3,469.00000	3,644	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call		1.00000	0	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		4,960.00000	5,139	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		0.00000	0	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		6,460.00000	6,638	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,990.00000	5,812	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		4,490.00000	4,312	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,991.00000	2,813	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		1.00000	1	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,545.00000	1,379	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		55.00000	68	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		17.00000	12	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,027.00000	3,200	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		2.00000	1	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		4,511.00000	4,689	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,010.00000	6,188	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		6,240.00000	6,062	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,740.00000	4,562	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		3,241.00000	3,062	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		0.00000	1	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,773.00000	1,602	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		33.00000	41	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		25.00000	17	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		2,785.00000	2,956	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		2.00000	2	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,262.00000	4,440	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		5,760.00000	5,938	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		798.00000	672	18.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		258.00000	310	18.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		1,124.00000	974	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		134.00000	162	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,244.00000	1,089	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		104.00000	127	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		1,085.00000	937	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		145.00000	175	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		1,009.00000	865	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		169.00000	204	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,286.00000	1,129	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		96.00000	117	18.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.55	Call		1,204.00000	1,050	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		113.00000	138	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		972.00000	831	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		182.00000	219	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		936.00000	797	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		196.00000	235	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		656.00000	549	19.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		366.00000	437	19.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		1,085.00000	937	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		145.00000	175	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		738.00000	619	18.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		298.00000	357	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.67180	13.85070		20.08	41,015.40	3	12,521.00
£ / R On 14/12/2009 Currency Future	13.85	Call		786.00000	689	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		785.00000	867	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		786.00000	689	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		785.00000	867	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		847.00000	744	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		696.00000	772	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		847.00000	744	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		696.00000	772	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		868.00000	764	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		667.00000	742	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		889.00000	784	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		639.00000	712	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		868.00000	764	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		667.00000	742	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		889.00000	784	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		639.00000	712	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		934.00000	825	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		583.00000	653	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		1,033.00000	913	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		482.00000	542	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		958.00000	846	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		557.00000	625	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		826.00000	725	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		725.00000	803	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		911.00000	805	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		611.00000	683	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		1,007.00000	890	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		506.00000	568	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		826.00000	725	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		725.00000	803	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		982.00000	868	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		531.00000	596	19.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.20	Call			1,093.00000	966	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			443.00000	494	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			1,125.00000	995	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			424.00000	474	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			1,156.00000	1,025	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			405.00000	453	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,254.00000	1,118	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			353.00000	396	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,221.00000	1,086	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			370.00000	415	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			889.00000	784	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			639.00000	712	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			806.00000	707	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			755.00000	835	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			613.00000	529	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,063.00000	1,157	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			729.00000	638	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			879.00000	967	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			712.00000	623	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			911.00000	1,001	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			712.00000	623	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			911.00000	1,001	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			694.00000	603	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			944.00000	1,031	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			633.00000	547	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,032.00000	1,125	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			558.00000	479	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,157.00000	1,257	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			594.00000	512	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,094.00000	1,190	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			576.00000	495	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,125.00000	1,223	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			540.00000	463	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,189.00000	1,291	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			414.00000	349	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,463.00000	1,577	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			428.00000	362	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,427.00000	1,540	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			506.00000	432	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,255.00000	1,360	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			474.00000	403	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,323.00000	1,431	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			443.00000	375	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,392.00000	1,503	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			386.00000	325	20.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.00	Put		1,536.00000	1,653	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		360.00000	302	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,609.00000	1,730	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		336.00000	280	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,685.00000	1,808	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		251.00000	206	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,000.00000	2,134	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		694.00000	603	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		944.00000	1,031	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		653.00000	565	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,002.00000	1,093	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		767.00000	671	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		816.00000	900	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		506.00000	432	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,255.00000	1,360	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		673.00000	584	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		973.00000	1,062	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		523.00000	447	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,222.00000	1,325	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		490.00000	417	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,289.00000	1,395	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		458.00000	389	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,357.00000	1,467	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		348.00000	291	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,647.00000	1,769	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		786.00000	689	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		785.00000	867	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		748.00000	655	20.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		847.00000	933	20.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		673.00000	584	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		973.00000	1,062	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		523.00000	447	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,222.00000	1,325	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		400.00000	337	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,499.00000	1,615	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		490.00000	417	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,289.00000	1,395	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		373.00000	313	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,572.00000	1,691	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		767.00000	671	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		816.00000	900	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		576.00000	495	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,125.00000	1,223	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		414.00000	349	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,463.00000	1,577	20.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.35	Call			594.00000	512	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,094.00000	1,190	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,551.00000	5,372	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			4,053.00000	3,875	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			2.00000	3	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,598.00000	2,426	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			47.00000	54	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,356.00000	1,216	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			306.00000	344	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			215.00000	176	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,165.00000	2,304	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			63.00000	48	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,512.00000	3,676	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			15.00000	11	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			4,965.00000	5,139	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			3.00000	2	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,453.00000	6,630	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			6,001.00000	5,822	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,501.00000	4,323	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			1.00000	1	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			3,023.00000	2,847	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			22.00000	26	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,691.00000	1,537	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			190.00000	216	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			301.00000	250	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			1,801.00000	1,928	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			92.00000	72	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,092.00000	3,250	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			24.00000	17	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,523.00000	4,696	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			5.00000	4	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,005.00000	6,182	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,251.00000	6,072	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,751.00000	4,572	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			0.00000	0	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,265.00000	3,088	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			14.00000	16	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,892.00000	1,733	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			142.00000	161	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			114.00000	90	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			2,863.00000	3,018	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			30.00000	22	20.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.10	Put		4,280.00000	4,451	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		7.00000	5	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		5,756.00000	5,933	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		982.00000	868	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		531.00000	596	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,288.00000	1,150	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		337.00000	378	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,500.00000	1,354	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		250.00000	282	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,427.00000	1,284	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		277.00000	312	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,288.00000	1,150	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		337.00000	378	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,392.00000	1,249	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		291.00000	328	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,322.00000	1,183	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		321.00000	361	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,188.00000	1,056	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		387.00000	434	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		1,063.00000	937	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		462.00000	516	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		729.00000	638	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		879.00000	967	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		1,007.00000	890	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		506.00000	568	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,125.00000	995	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		424.00000	474	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,156.00000	1,025	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		405.00000	453	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		1,093.00000	966	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		443.00000	494	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		694.00000	603	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		944.00000	1,031	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.88020	14.05780		20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		1,017.00000	913	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,010.00000	1,083	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		1,078.00000	968	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		920.00000	988	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		1,098.00000	987	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		891.00000	957	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		1,120.00000	1,007	20.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		862.00000	927	20.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		1,164.00000	1,047	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		806.00000	867	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,257.00000	1,134	20.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.50	Put		699.00000	754	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		1,186.00000	1,068	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		779.00000	838	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		1,057.00000	950	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		949.00000	1,019	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		1,142.00000	1,027	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		834.00000	897	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,233.00000	1,112	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		725.00000	781	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		1,210.00000	1,090	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		752.00000	810	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,585.00000	4,407	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		27.00000	27	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,616.00000	3,438	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		58.00000	58	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,676.00000	2,504	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		118.00000	123	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,861.00000	1,706	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		303.00000	326	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		859.00000	769	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,302.00000	1,389	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		604.00000	538	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,046.00000	2,158	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		434.00000	384	25.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		2,876.00000	3,004	25.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		315.00000	277	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		3,758.00000	3,896	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,489.00000	4,311	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		31.00000	31	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,518.00000	3,340	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		60.00000	60	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,587.00000	2,416	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		129.00000	136	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,789.00000	1,637	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		331.00000	357	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		828.00000	741	22.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,371.00000	1,460	22.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		584.00000	520	23.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,126.00000	2,240	23.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		420.00000	371	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		2,962.00000	3,091	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		306.00000	268	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		3,848.00000	3,988	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		4,393.00000	4,215	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		36.00000	35	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.70	Call			3,420.00000	3,243	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			62.00000	62	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,499.00000	2,329	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			141.00000	149	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,719.00000	1,570	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			361.00000	389	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			798.00000	714	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,441.00000	1,533	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			565.00000	503	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,207.00000	2,323	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			407.00000	359	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,049.00000	3,179	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			296.00000	260	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			3,939.00000	4,080	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,298.00000	4,120	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			40.00000	40	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,323.00000	3,145	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			65.00000	65	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,411.00000	2,243	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			154.00000	163	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,650.00000	1,504	18.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			392.00000	424	18.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			770.00000	688	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,512.00000	1,608	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			547.00000	487	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,289.00000	2,407	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			395.00000	348	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,137.00000	3,268	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			287.00000	252	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,030.00000	4,172	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			4,155.00000	3,977	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			47.00000	47	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			3,179.00000	3,001	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			71.00000	71	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			2,284.00000	2,118	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			176.00000	188	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,554.00000	1,412	19.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			446.00000	482	19.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			730.00000	651	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,622.00000	1,721	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			520.00000	463	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,413.00000	2,533	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			376.00000	331	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,268.00000	3,401	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			273.00000	239	27.02	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	17.95	Put			4,165.00000	4,309	27.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			4,251.00000	4,073	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			43.00000	43	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,274.00000	3,096	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			66.00000	66	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,368.00000	2,201	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			160.00000	170	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,617.00000	1,472	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			409.00000	442	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			756.00000	675	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,548.00000	1,645	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			538.00000	479	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,330.00000	2,449	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			389.00000	342	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,181.00000	3,312	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			283.00000	248	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,075.00000	4,218	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,537.00000	4,359	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			29.00000	29	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,567.00000	3,389	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			59.00000	59	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,631.00000	2,460	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			124.00000	129	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,824.00000	1,671	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			317.00000	341	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			844.00000	755	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,336.00000	1,424	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			594.00000	529	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,086.00000	2,199	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			427.00000	377	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			2,919.00000	3,047	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			310.00000	272	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			3,803.00000	3,942	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,346.00000	4,168	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			38.00000	38	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,371.00000	3,194	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			64.00000	64	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,455.00000	2,286	18.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			147.00000	156	18.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,684.00000	1,537	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			376.00000	406	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			784.00000	701	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,476.00000	1,570	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			556.00000	495	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,248.00000	2,365	24.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.75	Call		401.00000	353	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,093.00000	3,223	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		292.00000	256	26.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		3,984.00000	4,126	26.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		4,441.00000	4,263	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		33.00000	33	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		3,469.00000	3,291	20.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		61.00000	61	20.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,543.00000	2,372	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		135.00000	142	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,753.00000	1,603	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		346.00000	373	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		813.00000	727	22.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,405.00000	1,497	22.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		574.00000	512	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,166.00000	2,281	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		414.00000	365	25.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,006.00000	3,135	25.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		301.00000	264	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		3,893.00000	4,034	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		4,204.00000	4,026	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		46.00000	46	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		3,225.00000	3,048	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		68.00000	68	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		2,325.00000	2,158	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		167.00000	178	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,584.00000	1,440	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put		426.00000	460	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		743.00000	663	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,585.00000	1,683	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		529.00000	472	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,372.00000	2,491	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		383.00000	337	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,225.00000	3,357	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		279.00000	244	27.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,121.00000	4,264	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.08980	14.26480		20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		1,179.00000	1,070	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,164.00000	1,231	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,237.00000	1,125	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,072.00000	1,135	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,257.00000	1,143	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,042.00000	1,103	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,277.00000	1,162	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,012.00000	1,072	20.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.95	Call			1,298.00000	1,181	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			983.00000	1,041	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,319.00000	1,201	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			954.00000	1,011	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,553.00000	1,419	19.22	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put			688.00000	729	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,407.00000	1,283	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			843.00000	893	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			469.00000	414	25.29	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put			3,704.00000	3,825	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,340.00000	1,221	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			926.00000	981	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,217.00000	1,106	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,102.00000	1,166	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,385.00000	1,262	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			870.00000	922	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,407.00000	1,283	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			843.00000	893	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,319.00000	1,201	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			954.00000	1,011	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,502.00000	1,372	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			738.00000	782	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,527.00000	1,395	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			713.00000	755	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,631.00000	1,493	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			616.00000	653	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,578.00000	1,443	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			664.00000	703	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,362.00000	1,241	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			898.00000	951	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			1,056.00000	956	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,391.00000	1,466	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			1,142.00000	1,036	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,227.00000	1,296	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			2,230.00000	2,065	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			315.00000	325	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,876.00000	1,726	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			462.00000	486	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			841.00000	758	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			1,926.00000	2,018	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			637.00000	571	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,722.00000	2,831	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			488.00000	432	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,573.00000	3,692	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			375.00000	329	26.17	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 14/06/2010 Currency Future	18.35	Put			4,461.00000	4,589	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,267.00000	2,101	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			302.00000	312	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,910.00000	1,758	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			445.00000	468	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,605.00000	1,468	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			640.00000	678	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,160.00000	1,053	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,196.00000	1,263	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			853.00000	769	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			1,889.00000	1,980	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			646.00000	579	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,681.00000	2,789	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			494.00000	438	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,529.00000	3,648	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			380.00000	333	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,415.00000	4,543	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,673.00000	5,497	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			8.00000	7	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			4,226.00000	4,050	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			61.00000	60	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,832.00000	2,658	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			168.00000	168	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,714.00000	1,571	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			549.00000	581	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			681.00000	611	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,516.00000	2,621	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			457.00000	403	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			3,793.00000	3,913	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			294.00000	255	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,129.00000	5,265	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			168.00000	142	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,503.00000	6,653	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			6,118.00000	5,943	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			4.00000	3	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,651.00000	4,474	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			36.00000	34	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			3,225.00000	3,048	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			110.00000	108	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			2,013.00000	1,857	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			399.00000	417	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			771.00000	694	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,156.00000	2,254	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			514.00000	457	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,399.00000	3,517	24.90	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 14/06/2010 Currency Future	18.65	Call			346.00000	302	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			4,731.00000	4,862	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			199.00000	170	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,084.00000	6,230	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			6,367.00000	6,192	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			2.00000	2	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,891.00000	4,714	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			26.00000	25	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,459.00000	3,282	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			94.00000	92	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			2,193.00000	2,029	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			328.00000	340	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			829.00000	747	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			1,964.00000	2,057	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			550.00000	490	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,185.00000	3,300	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			371.00000	324	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,506.00000	4,635	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			218.00000	187	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			5,853.00000	5,997	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,794.00000	4,618	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			30.00000	28	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,841.00000	3,664	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			76.00000	74	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,918.00000	2,743	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			153.00000	153	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			2,120.00000	1,959	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			355.00000	369	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			1,089.00000	987	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,324.00000	1,397	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			805.00000	725	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,040.00000	2,135	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			613.00000	549	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			2,848.00000	2,959	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,937.00000	3,760	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			72.00000	70	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			3,005.00000	2,828	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			140.00000	139	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			1,124.00000	1,019	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,259.00000	1,329	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			629.00000	564	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,764.00000	2,874	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			482.00000	426	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,617.00000	3,736	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,939.00000	4,763	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	9.35	Put		24.00000	23	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,985.00000	3,808	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		70.00000	68	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		3,048.00000	2,872	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		134.00000	132	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		463.00000	409	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		3,748.00000	3,869	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		1,008.00000	911	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,493.00000	1,571	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		750.00000	674	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,235.00000	2,335	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		573.00000	512	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,058.00000	3,172	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		439.00000	387	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		3,924.00000	4,047	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		933.00000	843	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,669.00000	1,753	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		700.00000	628	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,435.00000	2,539	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		535.00000	476	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,270.00000	3,387	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		411.00000	361	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,146.00000	4,271	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,555.00000	4,379	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		41.00000	39	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,602.00000	3,425	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		87.00000	85	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,706.00000	2,532	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		191.00000	192	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,944.00000	1,790	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		429.00000	450	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		866.00000	781	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		1,851.00000	1,941	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		654.00000	587	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,639.00000	2,747	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		501.00000	444	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,486.00000	3,604	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		385.00000	338	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,370.00000	4,498	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,413.00000	4,237	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		49.00000	47	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,582.00000	2,410	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		217.00000	220	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,843.00000	1,694	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		478.00000	504	18.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.95	Call			4,366.00000	4,190	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			52.00000	50	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,412.00000	3,234	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			97.00000	95	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,541.00000	2,369	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			226.00000	229	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,810.00000	1,662	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			495.00000	523	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			817.00000	736	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,002.00000	2,096	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			621.00000	556	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			2,806.00000	2,916	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			475.00000	420	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,660.00000	3,780	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			366.00000	320	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,551.00000	4,680	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			4,273.00000	4,096	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			58.00000	56	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			3,317.00000	3,140	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			102.00000	100	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			2,460.00000	2,290	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			245.00000	250	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,745.00000	1,601	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			531.00000	561	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			793.00000	715	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,079.00000	2,175	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			605.00000	542	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			2,890.00000	3,002	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			357.00000	312	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			4,642.00000	4,772	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			4,178.00000	4,001	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			63.00000	61	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			2,381.00000	2,212	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			267.00000	273	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,686.00000	1,545	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			571.00000	605	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			589.00000	527	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			2,974.00000	3,087	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			451.00000	398	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			3,836.00000	3,958	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			4,461.00000	4,284	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			46.00000	44	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,507.00000	3,329	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			92.00000	90	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,623.00000	2,450	18.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.85	Put		208.00000	210	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,603.00000	4,427	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		38.00000	37	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,650.00000	3,473	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		85.00000	83	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,748.00000	2,574	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		183.00000	184	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,978.00000	1,823	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		414.00000	433	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		879.00000	793	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,814.00000	1,903	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		663.00000	595	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,598.00000	2,705	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		507.00000	450	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,443.00000	3,560	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		390.00000	342	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,325.00000	4,452	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,650.00000	3,473	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		85.00000	83	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,748.00000	2,574	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		183.00000	184	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,978.00000	1,823	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		414.00000	433	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		879.00000	793	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,814.00000	1,903	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		4,319.00000	4,143	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		55.00000	53	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		3,364.00000	3,187	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		100.00000	97	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		2,500.00000	2,329	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		236.00000	239	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,778.00000	1,632	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		513.00000	542	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		361.00000	316	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		4,597.00000	4,726	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		3,270.00000	3,092	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		105.00000	102	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		2,420.00000	2,250	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		255.00000	260	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		782.00000	704	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,117.00000	2,214	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		597.00000	535	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		2,933.00000	3,045	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		352.00000	308	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		4,688.00000	4,818	26.42	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future			11.44200	11.70900		18.84	52,999,344.00	4,632	19,675.00
€ / R On 14/09/2009 Currency Future	11.70	Call		436.00000	319	19.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		427.00000	577	19.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		499.00000	367	19.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		340.00000	475	19.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		548.00000	404	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		289.00000	412	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		523.00000	385	19.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		314.00000	443	19.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		574.00000	423	18.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		265.00000	381	18.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		602.00000	444	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		243.00000	352	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		548.00000	404	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		289.00000	412	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		477.00000	350	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		368.00000	508	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		456.00000	334	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		397.00000	542	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		398.00000	291	20.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		489.00000	649	20.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		380.00000	279	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		521.00000	687	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		416.00000	305	20.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		457.00000	613	20.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		359.00000	262	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		550.00000	720	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		602.00000	444	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		243.00000	352	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		320.00000	231	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		611.00000	789	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		339.00000	246	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		580.00000	754	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		301.00000	216	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		642.00000	824	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		283.00000	203	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		674.00000	861	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		193.00000	134	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		884.00000	1,092	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		220.00000	154	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		811.00000	1,012	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		235.00000	166	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		776.00000	974	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		180.00000	125	20.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.45	Put		921.00000	1,133	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		168.00000	116	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		959.00000	1,174	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		146.00000	100	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,037.00000	1,258	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		136.00000	93	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,077.00000	1,301	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		110.00000	74	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,201.00000	1,432	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		81.00000	53	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,372.00000	1,611	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		59.00000	38	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,550.00000	1,796	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		64.00000	42	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,505.00000	1,750	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		64.00000	42	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,505.00000	1,750	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		35.00000	23	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,826.00000	2,081	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		33.00000	21	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,874.00000	2,129	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		39.00000	25	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,780.00000	2,033	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		42.00000	27	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,733.00000	1,985	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		46.00000	29	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,687.00000	1,937	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		46.00000	29	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,687.00000	1,937	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		54.00000	35	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,595.00000	1,843	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		25.00000	16	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,016.00000	2,274	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		19.00000	12	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,160.00000	2,420	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		17.00000	11	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,208.00000	2,469	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		30.00000	19	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,921.00000	2,177	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		50.00000	32	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,641.00000	1,890	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		50.00000	32	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,641.00000	1,890	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		42.00000	27	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,733.00000	1,985	20.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.05	Call			75.00000	49	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,416.00000	1,657	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			23.00000	14	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,064.00000	2,322	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			27.00000	17	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,968.00000	2,225	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			17.00000	11	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,208.00000	2,469	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			16.00000	10	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,257.00000	2,518	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			14.00000	9	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,305.00000	2,567	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			12.00000	7	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,403.00000	2,665	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			21.00000	13	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,112.00000	2,371	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			69.00000	45	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,460.00000	1,703	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			10.00000	6	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,501.00000	2,764	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			3.00000	1	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,144.00000	3,409	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			21.00000	13	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,112.00000	2,371	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			12.00000	7	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,403.00000	2,665	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			8.00000	5	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,599.00000	2,863	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			7.00000	4	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,698.00000	2,962	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			5.00000	3	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,796.00000	3,061	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			4.00000	3	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,895.00000	3,161	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			30.00000	19	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,921.00000	2,177	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			8.00000	5	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,599.00000	2,863	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			7.00000	4	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,698.00000	2,962	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			127.00000	86	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,118.00000	1,344	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			110.00000	74	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,201.00000	1,432	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			94.00000	63	20.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.90	Put		1,285.00000	1,521	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		33.00000	21	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,874.00000	2,129	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		13.00000	8	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,354.00000	2,616	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		11.00000	7	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,452.00000	2,715	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		9.00000	5	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,550.00000	2,813	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		69.00000	45	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,460.00000	1,703	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		94.00000	63	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,285.00000	1,521	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		102.00000	68	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,243.00000	1,476	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		87.00000	58	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,328.00000	1,566	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		19.00000	12	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,160.00000	2,420	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		75.00000	49	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,416.00000	1,657	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		27.00000	17	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,968.00000	2,225	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		118.00000	80	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,159.00000	1,388	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		146.00000	100	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,037.00000	1,258	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		206.00000	144	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		847.00000	1,052	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		157.00000	108	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		998.00000	1,216	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		266.00000	190	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		707.00000	898	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		206.00000	144	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		847.00000	1,052	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		102.00000	68	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,243.00000	1,476	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		283.00000	203	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		674.00000	861	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		250.00000	177	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		741.00000	935	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		266.00000	190	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		707.00000	898	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		136.00000	93	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,077.00000	1,301	20.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	6.40	Call			5,309.00000	5,042	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,809.00000	3,542	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,310.00000	2,044	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			1.00000	2	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			914.00000	700	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			105.00000	158	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	0	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,692.00000	3,958	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,191.00000	5,458	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,691.00000	6,958	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,609.00000	5,342	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			4,109.00000	3,842	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,609.00000	2,343	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	1	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,164.00000	929	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			55.00000	87	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			1.00000	1	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,392.00000	3,659	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			4,891.00000	5,158	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,391.00000	6,658	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,759.00000	5,492	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,259.00000	3,992	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,759.00000	2,492	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,297.00000	1,054	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			38.00000	62	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			2.00000	1	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,243.00000	3,509	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,741.00000	5,008	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,241.00000	6,508	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			662.00000	489	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			203.00000	297	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			763.00000	569	17.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.10	Put		154.00000	227	17.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		694.00000	514	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		185.00000	272	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		631.00000	466	18.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		222.00000	324	18.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		574.00000	423	18.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		265.00000	381	18.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		359.00000	262	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		550.00000	720	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		477.00000	350	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		368.00000	508	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		728.00000	541	17.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		169.00000	249	17.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		380.00000	279	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		521.00000	687	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		799.00000	598	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		140.00000	206	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		728.00000	541	17.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		169.00000	249	17.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		456.00000	334	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		397.00000	542	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call		874.00000	665	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		115.00000	173	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		836.00000	631	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		127.00000	189	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.62160	11.88920		19.33	0.00	0	9,863.00
€ / R On 14/12/2009 Currency Future	11.90	Call		646.00000	524	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		656.00000	803	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		733.00000	590	19.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		544.00000	669	19.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		780.00000	627	19.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		491.00000	605	19.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		805.00000	648	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		466.00000	576	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		756.00000	608	19.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		517.00000	637	19.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		544.00000	442	21.20	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put		855.00000	1,020	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		158.00000	120	26.52	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,868.00000	3,098	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		710.00000	573	19.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		571.00000	701	19.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		688.00000	556	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		599.00000	735	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		666.00000	540	20.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.85	Put			627.00000	768	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			609.00000	495	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			720.00000	873	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			592.00000	481	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			753.00000	909	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			576.00000	467	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			787.00000	946	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			627.00000	509	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			688.00000	838	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			560.00000	454	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			821.00000	983	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			529.00000	430	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			890.00000	1,058	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			450.00000	366	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,111.00000	1,294	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			474.00000	385	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,035.00000	1,214	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			487.00000	396	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			998.00000	1,174	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			426.00000	346	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,187.00000	1,375	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			415.00000	337	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,226.00000	1,415	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			404.00000	327	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,265.00000	1,456	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			394.00000	318	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,305.00000	1,497	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			355.00000	285	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,466.00000	1,664	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			321.00000	257	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,632.00000	1,835	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			292.00000	232	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,803.00000	2,010	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			306.00000	244	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,717.00000	1,922	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			299.00000	238	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,760.00000	1,966	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			299.00000	238	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,760.00000	1,966	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			259.00000	204	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,020.00000	2,232	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			252.00000	198	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,063.00000	2,276	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			266.00000	210	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,977.00000	2,188	24.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.55	Call			272.00000	215	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,933.00000	2,143	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			279.00000	220	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,889.00000	2,099	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			272.00000	215	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,933.00000	2,143	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			285.00000	226	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,846.00000	2,054	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			232.00000	182	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,193.00000	2,410	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			314.00000	250	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,674.00000	1,879	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			137.00000	102	26.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,098.00000	3,331	26.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			245.00000	192	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,106.00000	2,321	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			220.00000	172	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,281.00000	2,500	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			209.00000	162	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,370.00000	2,591	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			198.00000	153	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,459.00000	2,682	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			188.00000	145	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,549.00000	2,774	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			306.00000	244	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,717.00000	1,922	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			292.00000	232	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,803.00000	2,010	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			239.00000	187	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,150.00000	2,365	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			226.00000	177	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,237.00000	2,455	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			215.00000	167	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,325.00000	2,545	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			346.00000	278	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,507.00000	1,706	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			329.00000	264	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,590.00000	1,792	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			259.00000	204	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,020.00000	2,232	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			329.00000	264	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,590.00000	1,792	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			232.00000	182	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,193.00000	2,410	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			338.00000	271	23.69	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Put		1,549.00000	1,749	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		239.00000	187	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,150.00000	2,365	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		226.00000	177	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,237.00000	2,455	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		203.00000	158	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,414.00000	2,636	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		209.00000	162	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,370.00000	2,591	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		364.00000	293	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,425.00000	1,622	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		374.00000	301	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,385.00000	1,580	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		338.00000	271	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,549.00000	1,749	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		266.00000	210	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,977.00000	2,188	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		374.00000	301	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,385.00000	1,580	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		384.00000	310	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,344.00000	1,538	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		346.00000	278	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,507.00000	1,706	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		462.00000	375	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,073.00000	1,254	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		438.00000	356	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,149.00000	1,335	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		501.00000	407	21.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		962.00000	1,135	21.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		426.00000	346	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,187.00000	1,375	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		515.00000	418	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		926.00000	1,096	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		487.00000	396	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		998.00000	1,174	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		438.00000	356	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,149.00000	1,335	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,376.00000	1,154	17.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		136.00000	182	17.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		1,030.00000	842	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		290.00000	371	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		153.00000	116	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		2,914.00000	3,145	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,543.00000	1,309	17.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		104.00000	137	17.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.95	Call			1,159.00000	957	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			220.00000	286	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			857.00000	692	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			418.00000	521	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			145.00000	109	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,006.00000	3,237	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,372.00000	2,107	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			33.00000	36	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			1,093.00000	898	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			254.00000	327	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			93.00000	65	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,754.00000	3,994	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			31.00000	20	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,192.00000	5,448	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			10.00000	6	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,670.00000	6,934	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,665.00000	2,400	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			25.00000	28	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,301.00000	1,085	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			161.00000	213	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			110.00000	79	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,470.00000	3,707	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			39.00000	26	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			4,900.00000	5,154	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			12.00000	7	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,373.00000	6,636	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			544.00000	442	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			855.00000	1,020	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,811.00000	2,547	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			22.00000	25	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,414.00000	1,189	17.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			125.00000	167	17.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			119.00000	87	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,330.00000	3,565	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			44.00000	29	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,754.00000	5,007	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			14.00000	8	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,224.00000	6,487	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			4,096.00000	3,829	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			7.00000	7	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			3,106.00000	2,841	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			17.00000	20	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			2,134.00000	1,874	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			45.00000	52	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,264.00000	1,052	17.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.80	Put			175.00000	230	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			141.00000	106	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,052.00000	3,284	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			78.00000	54	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			3,989.00000	4,233	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,195.00000	3,928	26.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			6.00000	7	26.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,205.00000	2,940	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			16.00000	18	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,229.00000	1,966	18.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			39.00000	44	18.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,338.00000	1,119	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			149.00000	197	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			149.00000	113	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			2,960.00000	3,191	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			84.00000	59	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			3,895.00000	4,137	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,245.00000	3,978	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			6.00000	6	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,254.00000	2,989	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			15.00000	17	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,276.00000	2,012	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			37.00000	41	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			87.00000	61	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,848.00000	4,089	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,996.00000	3,730	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			7.00000	8	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			3,008.00000	2,743	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			19.00000	21	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			2,041.00000	1,783	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			52.00000	61	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,194.00000	988	17.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			204.00000	266	17.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			133.00000	99	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,144.00000	3,377	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			73.00000	50	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,084.00000	4,329	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,897.00000	3,631	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			8.00000	9	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,910.00000	2,645	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			20.00000	23	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,948.00000	1,693	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			59.00000	72	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			1,126.00000	927	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			237.00000	306	18.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.00	Call			126.00000	93	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,237.00000	3,471	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			68.00000	46	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,179.00000	4,425	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,798.00000	3,532	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			9.00000	10	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,856.00000	1,605	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			67.00000	83	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			1,061.00000	870	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			272.00000	348	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			63.00000	43	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,274.00000	4,521	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,848.00000	3,581	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			8.00000	10	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,861.00000	2,596	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			21.00000	24	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,902.00000	1,649	17.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			63.00000	77	17.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			122.00000	90	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,283.00000	3,518	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			65.00000	45	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,226.00000	4,473	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			4,046.00000	3,779	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			7.00000	8	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			3,057.00000	2,792	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			18.00000	20	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			2,088.00000	1,828	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			48.00000	57	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			1,229.00000	1,020	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			189.00000	248	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			76.00000	52	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,037.00000	4,281	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			4,145.00000	3,879	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			6.00000	7	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			3,156.00000	2,890	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			17.00000	19	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			2,181.00000	1,920	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			42.00000	48	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			81.00000	56	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			3,942.00000	4,185	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,295.00000	4,028	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			5.00000	6	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			3,304.00000	3,038	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			15.00000	17	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			2,324.00000	2,059	18.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.60	Put		34.00000	37	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		91.00000	63	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		3,801.00000	4,042	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,295.00000	4,028	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		5.00000	6	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		4,393.00000	4,126	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		4.00000	5	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,402.00000	3,137	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		13.00000	15	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,421.00000	2,156	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		31.00000	34	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,500.00000	1,268	17.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		111.00000	147	17.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		831.00000	670	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		442.00000	548	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		166.00000	127	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		2,776.00000	3,005	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		96.00000	67	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		3,706.00000	3,946	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.80100	12.07020		19.66	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	12.05	Call		830.00000	701	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		809.00000	950	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		892.00000	751	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		722.00000	850	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		936.00000	787	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		666.00000	786	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		914.00000	769	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		694.00000	818	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		959.00000	806	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		639.00000	755	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		983.00000	826	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		612.00000	725	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		871.00000	734	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		751.00000	883	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		850.00000	717	20.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		780.00000	916	20.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		793.00000	670	20.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		873.00000	1,019	20.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		776.00000	655	20.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		905.00000	1,054	20.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		811.00000	685	20.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		841.00000	984	20.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		759.00000	640	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		938.00000	1,089	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,839.00000	3,571	22.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.25	Put		19.00000	20	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,859.00000	2,595	18.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		38.00000	44	18.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,933.00000	1,692	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		113.00000	141	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,220.00000	1,033	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		400.00000	482	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		501.00000	422	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,681.00000	1,871	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		343.00000	285	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,523.00000	2,734	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		235.00000	192	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,415.00000	3,641	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		151.00000	122	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,331.00000	4,571	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,888.00000	3,621	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		18.00000	20	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,908.00000	2,644	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		37.00000	43	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,974.00000	1,732	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		104.00000	131	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,249.00000	1,059	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		379.00000	458	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		511.00000	430	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,640.00000	1,829	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		350.00000	291	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,480.00000	2,690	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		240.00000	196	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,369.00000	3,595	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		155.00000	125	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,285.00000	4,524	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,987.00000	3,719	22.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		17.00000	18	22.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		3,005.00000	2,740	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		35.00000	39	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		2,059.00000	1,814	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		89.00000	113	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,310.00000	1,112	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		340.00000	411	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		531.00000	448	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,561.00000	1,747	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		364.00000	303	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,394.00000	2,602	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		249.00000	204	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,279.00000	3,503	26.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.10	Call		164.00000	132	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,194.00000	4,431	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		4,036.00000	3,768	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		16.00000	17	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		3,054.00000	2,789	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		34.00000	38	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		2,102.00000	1,855	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		82.00000	104	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,341.00000	1,140	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		321.00000	389	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		542.00000	457	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,521.00000	1,706	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		371.00000	309	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,351.00000	2,558	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		254.00000	208	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,233.00000	3,457	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		168.00000	136	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,148.00000	4,385	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,938.00000	3,670	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		17.00000	19	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,956.00000	2,692	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		36.00000	41	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		2,017.00000	1,773	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		96.00000	122	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,279.00000	1,085	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		359.00000	434	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		521.00000	439	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,600.00000	1,788	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		357.00000	297	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,437.00000	2,646	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		244.00000	200	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,324.00000	3,549	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		160.00000	129	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,239.00000	4,478	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		4,184.00000	3,916	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		14.00000	15	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		3,202.00000	2,935	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		31.00000	34	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,234.00000	1,982	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		64.00000	81	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,438.00000	1,228	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		268.00000	327	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		575.00000	486	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,405.00000	1,585	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		394.00000	329	24.54	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 15/03/2010 Currency Future	13.90	Put		2,224.00000	2,428	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		269.00000	221	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,099.00000	3,320	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		182.00000	148	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,012.00000	4,247	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,283.00000	4,015	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		13.00000	14	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,300.00000	3,032	20.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		30.00000	31	20.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,323.00000	2,069	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		53.00000	68	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,507.00000	1,290	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		236.00000	289	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		599.00000	506	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,329.00000	1,505	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		410.00000	343	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,140.00000	2,342	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		280.00000	230	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,010.00000	3,229	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		192.00000	156	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		3,922.00000	4,155	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,234.00000	3,966	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		13.00000	15	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		3,251.00000	2,983	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		31.00000	32	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,278.00000	2,026	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		58.00000	75	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,472.00000	1,258	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		252.00000	307	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		587.00000	496	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,367.00000	1,545	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		402.00000	336	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,181.00000	2,385	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		274.00000	226	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,054.00000	3,275	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		187.00000	152	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		3,967.00000	4,201	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		4,086.00000	3,818	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		15.00000	17	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		3,103.00000	2,837	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		33.00000	36	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		2,146.00000	1,897	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		76.00000	96	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		1,373.00000	1,169	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put		303.00000	368	18.03	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.00	Call		552.00000	466	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,482.00000	1,665	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		378.00000	316	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,308.00000	2,515	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		259.00000	212	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,188.00000	3,411	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		173.00000	140	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,103.00000	4,339	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		4,135.00000	3,867	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		15.00000	16	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		3,153.00000	2,886	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		32.00000	35	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		2,190.00000	1,940	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		69.00000	89	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		1,405.00000	1,198	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		285.00000	347	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		564.00000	476	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,443.00000	1,625	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		386.00000	323	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,266.00000	2,472	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		264.00000	217	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,144.00000	3,366	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		177.00000	144	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,057.00000	4,293	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		4,332.00000	4,064	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		12.00000	13	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		3,349.00000	3,081	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		28.00000	30	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		2,372.00000	2,117	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		52.00000	66	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,543.00000	1,323	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		222.00000	272	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		612.00000	517	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,291.00000	1,466	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		417.00000	350	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,097.00000	2,299	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		285.00000	235	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		2,965.00000	3,184	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		195.00000	159	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		3,875.00000	4,108	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		4,381.00000	4,113	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		11.00000	12	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		3,398.00000	3,130	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		27.00000	29	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		2,420.00000	2,164	17.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.70	Put			50.00000	63	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,579.00000	1,358	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			209.00000	257	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			625.00000	528	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,254.00000	1,427	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			424.00000	356	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,054.00000	2,255	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			290.00000	239	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			2,920.00000	3,138	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			199.00000	162	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			3,829.00000	4,061	27.10	0.00	0	0.00
AL12 On 06/08/2009 Index Future				318.70000	318.42100		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future				245.58700	245.60600		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future				278.45900	278.43600		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future				312.76900	312.49400		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				290.94200	290.81600		0.00	0.00	0	562.00
ALBI On 05/11/2009 Index Future				296.02800	295.89700		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future				301.14100	300.93300		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				124.81300	124.93000		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				127.01900	127.13700		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future				129.30200	129.42100		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				292.82550	292.70800		0.00	2,928,255.00	1	566.00
GOVI On 05/11/2009 jGovi				297.94450	297.82200		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi				303.29850	303.17350		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future				358.12700	357.76600		0.00	3,581,270.00	1	3.00
ILBI On 05/11/2009 Index Future				365.32900	364.74500		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				7.61300	7.60100		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.77900	8.79000		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.34500	8.35900		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.64900	8.66000		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			8.88700		8.90000		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.87200		8.88600		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.94800		8.95700		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			6.99800		6.98000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.86500		6.82800		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.95800		6.92600		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.37600		7.37900		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.62500		7.65200		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.93100		7.93400		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.56200		7.55800		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.77800		7.77700		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.04000		8.04600		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.53000		8.53900		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.66400		8.67600		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.80900		8.82500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.78700		8.79800		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.84500		8.85600		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.90700		8.92000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.36400		8.30900		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.62600		7.62700		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.34200		7.34000		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.80400		7.80100		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.44100		7.43800		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.20900		7.20700		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.54200		7.54200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			280.54900		280.37400		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			285.50900		285.32700		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			290.64000		290.45400		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.77400		6.81500		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,011.00000	3,053	2.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 06/08/2009 Bond Future	9.75	Put			6.00000	5	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,258.00000	3,301	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	3	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,245.00000	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			8.36500		8.37800		8.50	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,832.00000	4,885	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			235.00000	218	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.45200		8.46600		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			785.00000	794	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,928.00000	5,865	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.54300		8.55800		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,562.00000	1,579	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,658.00000	5,600	7.90	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.62200		8.63800		0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,970.00000	2,002	0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,627.00000	2,583	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.90000		8.92200		18.18	0.00	0	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			3,316.00000	3,401	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,567.00000	2,440	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			63.00000	63	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			15,124.00000	14,912	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.94600		8.96800		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			5,248.00000	5,342	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,944.00000	4,828	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			4,103.00000	4,181	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,209.00000	6,077	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,153.00000	1,179	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,704.00000	13,521	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			765.00000	783	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,146.00000	15,954	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.99500		9.01800		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			3,459.00000	3,522	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			11,036.00000	10,882	17.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.04300		9.06700		0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			1,869.00000	1,970	0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			2,492.00000	2,371	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.44800		8.46000		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,546.00000	3,582	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			240.00000	225	9.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 05/11/2009 Bond Future			8.51500	8.52900		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		587.00000	594	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		4,917.00000	4,866	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.59300	8.60700		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		926.00000	935	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,385.00000	5,340	7.85	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.67200	8.68700		0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		1,601.00000	1,624	0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		2,304.00000	2,270	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.86800	8.89100		11.96	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call		2,855.00000	2,926	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		888.00000	831	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.93700	8.96100		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		446.00000	458	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,782.00000	8,664	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.01400	9.03900		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,797.00000	1,833	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		6,345.00000	6,250	11.41	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.08700	9.11300		0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		1,527.00000	1,586	0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		2,108.00000	2,034	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.87600	8.89800		13.59	0.00	0	1,395.00
R204 On 06/08/2009 Bond Future	9.25	Call		3,073.00000	3,146	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		980.00000	920	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.93600	8.96000		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		489.00000	502	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,643.00000	9,514	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.00200	9.02700		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		1,999.00000	2,039	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		6,933.00000	6,828	13.06	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.06800	9.09300		0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		1,550.00000	1,614	0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		2,077.00000	1,999	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.46300	8.46500		7.55	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call		2,939.00000	2,939	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		201.00000	193	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		16.00000	15	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		5,392.00000	5,384	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.53800	8.54100		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		474.00000	472	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		4,072.00000	4,059	6.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 04/02/2010 Bond Future			8.62800		8.63200		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			734.00000	733	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,442.00000	4,429	6.73	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.72800		8.73200		0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,859.00000	1,862	0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,805.00000	1,796	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.99600		9.00800		15.10	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			2,712.00000	2,739	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,241.00000	1,194	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.05400		9.06700		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			443.00000	446	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,602.00000	10,527	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.11700		9.13100		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,989.00000	2,007	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,412.00000	7,348	14.52	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.18300		9.19700		0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			1,828.00000	1,869	0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			1,521.00000	1,481	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.10200		9.11800		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,377.00000	2,413	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,555.00000	1,491	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.15900		9.17600		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			573.00000	581	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,021.00000	9,924	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.23700		9.25300		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,325.00000	2,351	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,058.00000	6,986	15.58	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.33100		9.34600		0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			1,283.00000	1,321	0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			1,856.00000	1,805	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.51200		8.49200		22.19	0.00	0	4,503.00
R209 On 06/08/2009 Bond Future	8.75	Call			3,660.00000	3,524	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,528.00000	1,561	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			881.00000	818	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,235.00000	5,340	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.53800		8.51900		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,417.00000	10,275	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,117.00000	1,134	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			794.00000	761	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,797.00000	12,923	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			499.00000	475	21.95	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.00	Put			15,217.00000	15,353	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.56700		8.54700		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,087.00000	2,032	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,715.00000	11,826	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,428.00000	12,285	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,712.00000	1,736	24.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.59300		8.57200		0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,150.00000	1,073	0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			1,752.00000	1,848	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			289.04300		288.92900		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			294.15300		294.03300		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			299.43900		299.31700		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.51940		6.54860		18.52	65,194,000.00	10,000	113,728.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			235.00000	218	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			237.00000	249	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			217.00000	200	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			268.00000	281	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			235.00000	218	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			237.00000	249	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			278.00000	259	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			180.00000	190	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			256.00000	238	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			207.00000	218	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			217.00000	200	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			268.00000	281	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			200.00000	184	19.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			301.00000	315	19.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			303.00000	282	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			154.00000	163	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			200.00000	184	19.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			301.00000	315	19.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			303.00000	282	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			154.00000	163	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			330.00000	309	17.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			132.00000	140	17.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			393.00000	370	17.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			95.00000	101	17.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			428.00000	404	17.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			80.00000	85	17.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			170.00000	156	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			372.00000	387	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			184.00000	169	19.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.70	Put		336.00000	350	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		184.00000	169	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		336.00000	350	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		158.00000	144	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		409.00000	425	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		158.00000	144	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		409.00000	425	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		136.00000	124	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		487.00000	504	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		117.00000	99	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		569.00000	580	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		136.00000	124	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		487.00000	504	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		146.00000	134	21.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		448.00000	464	21.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		126.00000	111	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		528.00000	541	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		106.00000	88	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		607.00000	619	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		126.00000	111	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		528.00000	541	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		106.00000	88	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		607.00000	619	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		85.00000	69	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		686.00000	700	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		95.00000	78	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		646.00000	659	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		95.00000	78	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		646.00000	659	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		75.00000	61	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		727.00000	742	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		60.00000	48	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		811.00000	828	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		278.00000	259	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		180.00000	190	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		85.00000	69	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		686.00000	700	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		67.00000	54	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		769.00000	785	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		60.00000	48	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		811.00000	828	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		47.00000	36	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		898.00000	917	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		75.00000	61	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		727.00000	742	21.53	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.40	Call			47.00000	36	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			898.00000	917	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			36.00000	28	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			988.00000	1,008	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			53.00000	42	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			854.00000	872	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			41.00000	32	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			943.00000	962	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			32.00000	24	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,033.00000	1,055	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			360.00000	338	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			112.00000	119	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			428.00000	404	17.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			80.00000	85	17.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,799.00000	5,769	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,299.00000	4,269	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,799.00000	2,769	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,299.00000	1,270	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			1.00000	1	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			4.00000	3	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,706.00000	1,733	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,201.00000	3,231	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,701.00000	4,731	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,201.00000	6,231	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,999.00000	5,969	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,499.00000	4,469	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,999.00000	2,969	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,499.00000	1,470	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			8.00000	5	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,509.00000	1,536	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			3,001.00000	3,031	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,501.00000	4,531	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	21.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,001.00000	6,031	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,049.00000	6,019	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,549.00000	4,519	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,049.00000	3,019	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,549.00000	1,519	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		9.00000	6	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,461.00000	1,487	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,951.00000	2,981	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,451.00000	4,481	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,951.00000	5,981	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		545.00000	518	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		46.00000	49	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		466.00000	440	17.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		67.00000	71	17.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		764.00000	736	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		16.00000	17	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		674.00000	646	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		25.00000	26	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		587.00000	560	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		38.00000	40	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		505.00000	478	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		56.00000	59	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		719.00000	690	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		20.00000	21	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		630.00000	602	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		31.00000	33	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		360.00000	338	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		112.00000	119	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		505.00000	478	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		56.00000	59	17.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.57850	6.60800		18.93	13,157.00	2	355.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		373.00000	336	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		365.00000	358	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		354.00000	318	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		396.00000	389	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		354.00000	318	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		396.00000	389	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		413.00000	375	18.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.50	Put		305.00000	297	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		393.00000	356	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		335.00000	327	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		336.00000	301	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		428.00000	423	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		336.00000	301	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		428.00000	423	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		393.00000	355	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		335.00000	327	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		434.00000	397	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		276.00000	268	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		458.00000	420	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		250.00000	241	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		510.00000	471	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		202.00000	192	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		510.00000	471	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		202.00000	192	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		538.00000	499	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		180.00000	171	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		276.00000	244	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		568.00000	566	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		320.00000	285	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		462.00000	457	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		304.00000	271	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		496.00000	492	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		304.00000	271	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		496.00000	492	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		290.00000	257	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		532.00000	528	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		276.00000	244	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		568.00000	566	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		251.00000	216	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		643.00000	638	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		224.00000	187	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		716.00000	709	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		196.00000	161	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		788.00000	783	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		171.00000	138	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		863.00000	860	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		458.00000	420	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		250.00000	241	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		482.00000	444	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		224.00000	215	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		263.00000	232	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		605.00000	603	21.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.05	Call			240.00000	201	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			682.00000	673	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			210.00000	174	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			752.00000	745	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			434.00000	397	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			276.00000	268	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			263.00000	232	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			605.00000	603	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			210.00000	174	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			752.00000	745	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			184.00000	149	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			826.00000	821	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			240.00000	201	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			682.00000	673	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,758.00000	5,729	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,258.00000	4,229	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,758.00000	2,729	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,274.00000	1,240	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			16.00000	12	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			34.00000	22	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,776.00000	1,794	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			2.00000	1	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,244.00000	3,272	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,742.00000	4,772	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,242.00000	6,272	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,008.00000	5,979	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,508.00000	4,479	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,008.00000	2,979	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,514.00000	1,482	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			6.00000	4	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			51.00000	35	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,543.00000	1,557	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			3.00000	2	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,995.00000	3,023	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,492.00000	4,522	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	21.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,992.00000	6,022	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,058.00000	6,029	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,558.00000	4,529	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,058.00000	3,029	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,563.00000	1,532	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	3	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		56.00000	39	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,498.00000	1,510	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		4.00000	2	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,946.00000	2,973	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,442.00000	4,472	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,942.00000	5,972	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		640.00000	598	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		132.00000	119	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		571.00000	530	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		163.00000	152	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		791.00000	750	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		83.00000	72	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		713.00000	672	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		105.00000	93	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		605.00000	563	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		147.00000	134	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		571.00000	530	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		163.00000	152	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		676.00000	634	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		118.00000	106	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		482.00000	444	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		224.00000	215	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		290.00000	257	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		532.00000	528	20.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.63590	6.66600		19.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		468.00000	427	19.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		452.00000	442	19.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		450.00000	409	19.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		484.00000	473	19.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		450.00000	409	19.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		484.00000	473	19.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		507.00000	466	18.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		391.00000	380	18.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		488.00000	447	19.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.60	Put		422.00000	411	19.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		622.00000	580	17.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		256.00000	244	17.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		572.00000	530	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		306.00000	294	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		528.00000	486	18.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		362.00000	350	18.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		415.00000	376	19.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		549.00000	540	19.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		384.00000	346	20.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		618.00000	610	20.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		355.00000	319	20.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		689.00000	683	20.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		330.00000	286	20.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		764.00000	750	20.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		684.00000	636	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		218.00000	200	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		717.00000	669	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		201.00000	183	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		652.00000	607	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		236.00000	221	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		596.00000	554	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		280.00000	268	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		549.00000	507	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		333.00000	322	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		432.00000	392	19.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		516.00000	506	19.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		399.00000	360	20.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		583.00000	575	20.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		369.00000	332	20.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		653.00000	646	20.54	0.00	0	0.00

---

<b>Total for Derivatives:</b>							<b>837,704,453.40</b>	<b>39,377</b>	<b>827,618.00</b>
-------------------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------

---

<b>Grand Total:</b>							<b>837,704,453.40</b>	<b>39,377</b>	<b>827,618.00</b>
---------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------