



# Daily MTM Report

Daily summary for 29/06/2009

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			14.57500	14.57500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.18000	7.16000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.45500	8.44500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.89500	8.85000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.58000	8.57500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.91000	8.89500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.92500	8.90500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.60000	8.58500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.01000	8.98500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.08100	9.05100			0.00	0	0.00
R209 On 31/03/2036 Bond			8.52500	8.46000			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			7.92180		8.04270		19.94	32,495,223.60	4,102	217,330.00
\$ / R On 14/09/2009 Currency Future	8.05	Call			0.00000	245	20.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	373	20.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			267.00000	214	21.42	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			375.00000	442	21.42	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			221.00000	176	22.30	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			478.00000	554	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			208.00000	165	22.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			515.00000	593	22.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			236.00000	188	22.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			443.00000	516	22.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			251.00000	200	21.71	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			408.00000	479	21.71	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.60	Call			550.00000	461	19.01	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			107.00000	139	19.01	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			372.00000	300	19.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			229.00000	278	19.94	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			195.00000	155	22.89	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			553.00000	633	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			104.00000	81	26.06	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,011.00000	1,109	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			348.00000	280	20.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			255.00000	308	20.24	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			184.00000	145	23.19	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			591.00000	674	23.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			173.00000	137	23.48	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			630.00000	715	23.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			829.00000	721	18.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			36.00000	50	18.52	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			325.00000	262	20.53	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			283.00000	340	20.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			129.00000	102	24.96	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			836.00000	930	24.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			184.00000	145	23.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			591.00000	674	23.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			154.00000	121	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			711.00000	799	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 14/09/2009 Currency Future	8.65	Call			145.00000	114	24.37	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			752.00000	842	24.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			122.00000	96	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			879.00000	974	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			137.00000	108	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			794.00000	886	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			163.00000	129	23.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			670.00000	757	23.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			109.00000	86	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			967.00000	1,064	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			93.00000	72	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,101.00000	1,200	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			80.00000	60	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,237.00000	1,338	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			71.00000	53	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,329.00000	1,431	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			64.00000	48	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,421.00000	1,526	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			67.00000	50	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,375.00000	1,479	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			49.00000	36	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,656.00000	1,765	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			19.00000	11	30.01	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,377.00000	2,490	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			42.00000	31	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,799.00000	1,909	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			33.00000	22	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,040.00000	2,150	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			40.00000	30	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,847.00000	1,958	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			46.00000	35	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,704.00000	1,813	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			44.00000	33	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,751.00000	1,861	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			38.00000	28	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,895.00000	2,007	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			38.00000	28	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,895.00000	2,007	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			25.00000	15	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,233.00000	2,343	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			23.00000	14	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,280.00000	2,392	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			21.00000	12	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,329.00000	2,441	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			21.00000	12	30.03	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	10.35	Put		2,329.00000	2,441	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		16.00000	9	29.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,473.00000	2,588	29.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		11.00000	6	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,668.00000	2,784	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		7.00000	4	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,914.00000	3,032	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,958.00000	5,078	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		8.00000	5	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,816.00000	2,933	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		9.00000	5	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,766.00000	2,883	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		10.00000	6	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,717.00000	2,834	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		18.00000	10	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,425.00000	2,539	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		28.00000	17	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,185.00000	2,295	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		13.00000	8	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,571.00000	2,686	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		12.00000	7	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,620.00000	2,735	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		31.00000	20	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,089.00000	2,198	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		36.00000	26	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,943.00000	2,054	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		30.00000	18	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,137.00000	2,246	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		15.00000	8	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,522.00000	2,637	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		13.00000	8	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,571.00000	2,686	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		8.00000	5	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,816.00000	2,933	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		15.00000	8	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,522.00000	2,637	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		23.00000	14	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,280.00000	2,392	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		28.00000	17	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,185.00000	2,295	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		34.00000	24	30.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,992.00000	2,102	30.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		4.00000	3	31.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		3,261.00000	3,381	31.11	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 14/09/2009 Currency Future	9.60	Call			51.00000	38	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,609.00000	1,717	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			46.00000	35	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,704.00000	1,813	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			42.00000	31	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,799.00000	1,909	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			19.00000	11	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,377.00000	2,490	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			54.00000	40	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,561.00000	1,669	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			49.00000	36	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,656.00000	1,765	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			57.00000	43	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,514.00000	1,621	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			31.00000	20	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,089.00000	2,198	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			8.00000	4	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,865.00000	2,982	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			6.00000	4	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,963.00000	3,082	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			30.00000	18	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,137.00000	2,246	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			6.00000	4	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,013.00000	3,132	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			5.00000	3	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,112.00000	3,231	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			9.00000	5	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,766.00000	2,883	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			6.00000	4	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,013.00000	3,132	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			4.00000	3	30.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,211.00000	3,331	30.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			8.00000	4	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,865.00000	2,982	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			5.00000	3	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,062.00000	3,182	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			33.00000	22	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,040.00000	2,150	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			5.00000	3	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,062.00000	3,182	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			4.00000	3	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,162.00000	3,281	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			12.00000	7	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,620.00000	2,735	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			5.00000	3	30.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,112.00000	3,231	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		4.00000	3	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,311.00000	3,431	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		85.00000	63	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,192.00000	1,292	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		60.00000	45	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,468.00000	1,573	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		54.00000	40	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,561.00000	1,669	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		89.00000	67	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,146.00000	1,246	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		64.00000	48	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,421.00000	1,526	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		75.00000	56	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,283.00000	1,385	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		60.00000	45	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,468.00000	1,573	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		40.00000	30	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,847.00000	1,958	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		36.00000	26	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,943.00000	2,054	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		80.00000	60	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,237.00000	1,338	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		51.00000	38	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,609.00000	1,717	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		93.00000	72	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,101.00000	1,200	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		98.00000	76	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		1,056.00000	1,154	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		89.00000	67	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,146.00000	1,246	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,643.00000	4,522	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,143.00000	3,022	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,649.00000	1,528	23.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		6.00000	7	23.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		1.00000	1	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,359.00000	4,479	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		5,857.00000	5,978	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		7,357.00000	7,478	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call		4,843.00000	4,722	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	27.00	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	4.70	Call			3,343.00000	3,222	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,847.00000	1,726	24.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			4.00000	4	24.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			483.00000	401	19.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			140.00000	180	19.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			2.00000	1	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,159.00000	4,279	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,657.00000	5,778	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,157.00000	7,278	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,893.00000	4,772	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,393.00000	3,272	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,897.00000	1,776	25.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			4.00000	4	25.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			515.00000	430	19.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			122.00000	159	19.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			2.00000	1	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,109.00000	4,229	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,607.00000	5,728	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,107.00000	7,228	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			116.00000	91	25.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			923.00000	1,019	25.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			67.00000	50	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,375.00000	1,479	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,158.00000	1,037	18.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			15.00000	15	18.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			703.00000	599	18.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			60.00000	77	18.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,353.00000	1,232	20.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			10.00000	11	20.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			873.00000	764	18.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			30.00000	42	18.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,402.00000	1,282	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			10.00000	10	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			918.00000	808	18.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			25.00000	36	18.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,451.00000	1,331	21.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			9.00000	9	21.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			966.00000	852	18.66	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 14/09/2009 Currency Future	7.10	Put			23.00000	31	18.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			285.00000	229	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			342.00000	407	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			3.00000	2	32.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,560.00000	3,680	32.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			1.00000	0	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,558.00000	4,679	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			137.00000	108	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			794.00000	886	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			3.00000	2	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,660.00000	3,780	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			1.00000	0	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,658.00000	4,779	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,304.00000	1,183	20.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			12.00000	12	20.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			453.00000	374	19.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			160.00000	202	19.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			3.00000	2	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,710.00000	3,830	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			1.00000	0	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,708.00000	4,829	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,255.00000	1,134	19.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			13.00000	13	19.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			786.00000	679	18.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			43.00000	58	18.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			425.00000	348	19.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			182.00000	226	19.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			3.00000	2	32.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,760.00000	3,880	32.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			1.00000	0	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,758.00000	4,879	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			3.00000	2	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,610.00000	3,730	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			1.00000	0	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,608.00000	4,729	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,550.00000	1,429	22.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			7.00000	8	22.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,061.00000	943	18.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			19.00000	22	18.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			624.00000	527	18.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			81.00000	105	18.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			3.00000	2	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,461.00000	3,581	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			1.00000	1	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,458.00000	4,579	33.15	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,599.00000	1,479	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		7.00000	7	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,110.00000	990	18.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		17.00000	18	18.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		663.00000	562	18.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		70.00000	90	18.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		3.00000	2	31.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,411.00000	3,531	31.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		1.00000	1	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,408.00000	4,529	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,748.00000	1,627	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		5.00000	5	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		2.00000	1	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,259.00000	4,379	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		1,798.00000	1,677	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		5.00000	5	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		2.00000	1	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		4,209.00000	4,329	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call		1,698.00000	1,578	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put		6.00000	6	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call		1,207.00000	1,086	19.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put		14.00000	14	19.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call		744.00000	638	18.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put		51.00000	67	18.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		398.00000	323	19.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		205.00000	251	19.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call		1.00000	1	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put		4,309.00000	4,429	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.05670	8.17850		20.68	7,242,973.30	899	32,554.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		463.00000	400	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		485.00000	543	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		427.00000	368	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		549.00000	611	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		394.00000	338	22.08	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		616.00000	682	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		364.00000	312	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		686.00000	755	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		379.00000	325	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		650.00000	718	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		410.00000	353	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		582.00000	646	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		410.00000	353	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		582.00000	646	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		427.00000	368	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		549.00000	611	21.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.25	Call			445.00000	383	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			516.00000	576	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			379.00000	325	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			650.00000	718	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			94.00000	78	29.74	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,465.00000	2,571	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			30.00000	22	32.30	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,152.00000	4,265	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			16.00000	12	32.38	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,838.00000	4,955	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			139.00000	116	27.73	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,861.00000	1,959	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			178.00000	152	26.45	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,500.00000	1,595	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			350.00000	300	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			722.00000	793	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			337.00000	288	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			758.00000	831	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			337.00000	288	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			758.00000	831	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			300.00000	256	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			872.00000	950	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			324.00000	277	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			795.00000	870	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			910.00000	815	19.38	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			132.00000	158	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			268.00000	229	24.06	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			990.00000	1,072	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			259.00000	221	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,030.00000	1,114	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			268.00000	229	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			990.00000	1,072	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			279.00000	238	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			950.00000	1,031	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			312.00000	266	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			833.00000	910	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			289.00000	247	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			911.00000	990	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			250.00000	213	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,071.00000	1,156	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			225.00000	192	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,196.00000	1,285	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			203.00000	173	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,324.00000	1,416	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			190.00000	162	26.05	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 14/12/2009 Currency Future	9.40	Put		1,412.00000	1,505	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		184.00000	157	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,456.00000	1,550	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		203.00000	173	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,324.00000	1,416	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		173.00000	147	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,544.00000	1,641	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		217.00000	185	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,239.00000	1,328	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		184.00000	157	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,456.00000	1,550	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		149.00000	124	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,770.00000	1,867	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		119.00000	99	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,090.00000	2,192	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		130.00000	109	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,952.00000	2,052	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		144.00000	120	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,815.00000	1,913	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		144.00000	120	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,815.00000	1,913	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		126.00000	105	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,998.00000	2,099	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		105.00000	88	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,277.00000	2,381	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		99.00000	83	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,371.00000	2,476	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		96.00000	80	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,418.00000	2,524	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		91.00000	76	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,512.00000	2,619	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		82.00000	67	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,703.00000	2,810	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		70.00000	57	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,942.00000	3,051	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		72.00000	59	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,894.00000	3,002	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		77.00000	63	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,798.00000	2,906	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		108.00000	90	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,230.00000	2,334	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		102.00000	85	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,324.00000	2,428	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		88.00000	73	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,560.00000	2,667	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	10.75	Call			84.00000	69	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,655.00000	2,762	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			82.00000	67	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,703.00000	2,810	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			115.00000	96	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,137.00000	2,239	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			122.00000	102	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,044.00000	2,145	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			94.00000	78	29.74	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,465.00000	2,571	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			86.00000	71	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,608.00000	2,714	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			122.00000	102	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,044.00000	2,145	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			66.00000	54	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,038.00000	3,147	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			68.00000	56	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,990.00000	3,099	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			61.00000	50	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,182.00000	3,293	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			64.00000	53	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,086.00000	3,196	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			30.00000	22	32.30	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,152.00000	4,265	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			52.00000	42	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,473.00000	3,585	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			55.00000	45	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,376.00000	3,488	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			39.00000	29	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,861.00000	3,972	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			28.00000	20	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,249.00000	4,364	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			19.00000	14	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,641.00000	4,757	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			14.00000	10	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,035.00000	5,153	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			43.00000	32	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,764.00000	3,875	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			21.00000	15	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,543.00000	4,659	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			15.00000	11	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,936.00000	5,054	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			233.00000	198	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,154.00000	1,242	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			158.00000	133	27.11	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	9.70	Put		1,679.00000	1,776	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		36.00000	27	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,958.00000	4,070	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		12.00000	9	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,134.00000	5,252	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		168.00000	142	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,589.00000	1,686	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		115.00000	96	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,137.00000	2,239	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		58.00000	47	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,279.00000	3,390	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		23.00000	17	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,445.00000	4,560	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		289.00000	247	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		911.00000	990	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		47.00000	35	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,668.00000	3,778	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		9.00000	7	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,431.00000	5,550	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		25.00000	18	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,347.00000	4,462	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		15.00000	11	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,936.00000	5,054	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		9.00000	6	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,530.00000	5,649	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		312.00000	266	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		833.00000	910	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		49.00000	38	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,571.00000	3,681	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		18.00000	13	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,739.00000	4,856	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		10.00000	7	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,332.00000	5,451	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		33.00000	24	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,055.00000	4,168	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		19.00000	14	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,641.00000	4,757	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		11.00000	8	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,233.00000	5,351	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		196.00000	167	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,368.00000	1,461	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		135.00000	112	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,906.00000	2,006	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		48.00000	36	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,619.00000	3,730	32.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.35	Call			29.00000	21	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,200.00000	4,314	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			17.00000	12	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,788.00000	4,905	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			10.00000	7	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,381.00000	5,500	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			47.00000	35	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,668.00000	3,778	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			504.00000	435	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			426.00000	478	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			527.00000	454	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			399.00000	447	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			210.00000	179	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,281.00000	1,372	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			70.00000	57	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,942.00000	3,051	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			50.00000	40	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,522.00000	3,633	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			32.00000	23	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,103.00000	4,216	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			19.00000	13	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,690.00000	4,807	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			601.00000	523	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			322.00000	366	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			233.00000	198	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,154.00000	1,242	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			36.00000	27	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,958.00000	4,070	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			575.00000	499	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			347.00000	392	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			350.00000	300	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			722.00000	793	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			153.00000	128	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,725.00000	1,822	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			75.00000	61	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,846.00000	2,954	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			53.00000	43	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,425.00000	3,537	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			35.00000	25	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,006.00000	4,119	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			13.00000	9	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,084.00000	5,203	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			713.00000	628	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			234.00000	271	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			61.00000	50	31.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,182.00000	3,293	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		743.00000	656	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		214.00000	250	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		279.00000	238	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		950.00000	1,031	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		63.00000	51	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,134.00000	3,244	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		45.00000	33	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,716.00000	3,827	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		774.00000	686	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		196.00000	229	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		551.00000	476	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		372.00000	419	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		217.00000	185	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,239.00000	1,328	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		59.00000	48	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,231.00000	3,342	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		41.00000	30	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,813.00000	3,924	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		24.00000	18	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,396.00000	4,511	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		8.00000	6	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,580.00000	5,699	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		43.00000	32	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,764.00000	3,875	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		7.00000	5	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,729.00000	5,848	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		8.00000	6	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,629.00000	5,749	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		45.00000	33	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,716.00000	3,827	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		26.00000	19	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,298.00000	4,413	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		9.00000	6	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,480.00000	5,600	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		6.00000	5	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,828.00000	5,948	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		483.00000	417	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		454.00000	510	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		463.00000	400	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		485.00000	543	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		713.00000	628	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		234.00000	271	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		527.00000	454	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		399.00000	447	20.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.65	Call			50.00000	40	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,522.00000	3,633	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			19.00000	13	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,690.00000	4,807	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			6.00000	4	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,878.00000	5,998	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			627.00000	547	20.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			299.00000	341	20.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			11.00000	8	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,282.00000	5,401	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			683.00000	600	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			255.00000	293	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			12.00000	8	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,183.00000	5,302	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,025.00000	922	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			97.00000	116	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			324.00000	277	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			795.00000	870	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			22.00000	16	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,494.00000	4,609	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			15.00000	11	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,887.00000	5,004	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,067.00000	960	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			89.00000	103	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			807.00000	717	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			178.00000	210	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			259.00000	221	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,030.00000	1,114	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			79.00000	65	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,751.00000	2,858	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			53.00000	43	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,425.00000	3,537	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			12.00000	8	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,183.00000	5,302	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			984.00000	886	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			105.00000	129	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,330.00000	1,212	19.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			51.00000	56	19.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			713.00000	628	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			234.00000	271	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,375.00000	1,258	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			47.00000	51	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			119.00000	99	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,090.00000	2,192	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,285.00000	1,167	19.03	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	6.95	Put		57.00000	61	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		683.00000	600	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		255.00000	293	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		112.00000	93	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,183.00000	2,286	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		29.00000	21	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,200.00000	4,314	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,285.00000	1,167	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		57.00000	61	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,421.00000	1,303	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		42.00000	47	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,629.00000	4,507	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,131.00000	3,009	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		3.00000	3	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,654.00000	1,537	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		26.00000	30	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		2.00000	1	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,373.00000	7,494	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,879.00000	4,757	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,381.00000	3,259	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		2.00000	2	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,893.00000	1,775	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		15.00000	19	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		655.00000	573	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		276.00000	316	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		2.00000	1	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,123.00000	7,245	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		947.00000	850	19.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		118.00000	143	19.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		575.00000	499	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		347.00000	392	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		22.00000	16	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,494.00000	4,609	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,181.00000	3,059	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		3.00000	3	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,189.00000	2,067	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		10.00000	11	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,241.00000	1,123	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		62.00000	66	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,386.00000	2,265	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		8.00000	8	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		4.00000	3	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,425.00000	6,546	32.57	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 14/12/2009 Currency Future	15.15	Call			2.00000	2	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,974.00000	7,095	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,430.00000	3,308	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			2.00000	2	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,436.00000	2,314	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			7.00000	8	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,467.00000	1,350	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			38.00000	43	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			2.00000	1	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,074.00000	7,195	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,331.00000	3,209	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			2.00000	2	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,337.00000	2,215	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			8.00000	9	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			2.00000	1	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,173.00000	7,295	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,281.00000	3,159	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			2.00000	2	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,287.00000	2,166	23.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			9.00000	9	23.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			2.00000	1	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,223.00000	7,344	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,530.00000	3,408	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			2.00000	2	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,535.00000	2,413	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			7.00000	7	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,560.00000	1,443	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			31.00000	36	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,580.00000	3,458	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			1.00000	1	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,585.00000	2,463	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			6.00000	6	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,607.00000	1,489	20.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			28.00000	33	20.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			2.00000	2	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,924.00000	7,045	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,730.00000	3,608	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			1.00000	1	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,734.00000	2,612	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			5.00000	5	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,749.00000	1,632	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			21.00000	25	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			875.00000	781	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			146.00000	175	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			135.00000	112	27.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,906.00000	2,006	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		3.00000	2	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,774.00000	6,895	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,830.00000	3,708	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		1.00000	1	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,833.00000	2,711	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		4.00000	4	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,845.00000	1,727	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		17.00000	21	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		3.00000	2	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,674.00000	6,795	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,879.00000	3,758	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		1.00000	1	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		2,883.00000	2,761	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		4.00000	4	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		3.00000	2	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,625.00000	6,745	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		3,929.00000	3,808	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		1.00000	1	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		2,932.00000	2,810	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		4.00000	4	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		1,942.00000	1,824	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		14.00000	17	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		3.00000	2	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,575.00000	6,696	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		3,780.00000	3,658	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		1.00000	1	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,783.00000	2,661	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		5.00000	5	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,797.00000	1,679	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		18.00000	23	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		3.00000	2	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		6,724.00000	6,845	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.19220	8.31360		20.68	0.00	0	53.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		603.00000	529	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		589.00000	637	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		549.00000	480	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		685.00000	738	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		566.00000	496	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		652.00000	703	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		500.00000	436	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		787.00000	844	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		516.00000	450	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		752.00000	808	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		532.00000	465	21.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.50	Put		718.00000	772	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		584.00000	512	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		620.00000	670	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		141.00000	118	28.65	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,878.00000	2,976	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		83.00000	68	31.07	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,069.00000	4,176	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		363.00000	314	23.72	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,199.00000	1,272	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		253.00000	216	25.85	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,790.00000	1,873	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		471.00000	410	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		857.00000	918	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		457.00000	397	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		893.00000	955	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		418.00000	363	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,005.00000	1,071	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		384.00000	332	23.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,120.00000	1,190	23.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		406.00000	352	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,043.00000	1,110	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		431.00000	374	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		967.00000	1,032	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		335.00000	289	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,321.00000	1,396	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		317.00000	274	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,404.00000	1,481	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		294.00000	253	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,530.00000	1,611	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		309.00000	266	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,445.00000	1,524	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		279.00000	240	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,616.00000	1,698	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		279.00000	240	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,616.00000	1,698	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		116.00000	96	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,302.00000	3,404	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		286.00000	247	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,573.00000	1,654	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		248.00000	210	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,834.00000	1,918	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		229.00000	194	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,965.00000	2,051	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		201.00000	170	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,188.00000	2,278	26.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.10	Call		223.00000	188	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,009.00000	2,096	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		241.00000	204	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,878.00000	1,962	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		241.00000	204	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,878.00000	1,962	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		217.00000	184	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,054.00000	2,141	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		217.00000	184	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,054.00000	2,141	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		183.00000	154	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,369.00000	2,462	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		178.00000	150	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,415.00000	2,508	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		187.00000	158	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,323.00000	2,416	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		174.00000	147	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,461.00000	2,554	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		162.00000	136	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,599.00000	2,694	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		145.00000	121	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,831.00000	2,929	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		129.00000	108	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,065.00000	3,165	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		132.00000	110	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,018.00000	3,118	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		138.00000	115	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,925.00000	3,023	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		135.00000	113	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,971.00000	3,070	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		155.00000	130	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,692.00000	2,788	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		159.00000	133	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,645.00000	2,741	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		148.00000	124	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,785.00000	2,882	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		141.00000	118	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,878.00000	2,976	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		152.00000	127	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,738.00000	2,835	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		166.00000	140	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,553.00000	2,648	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		174.00000	147	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,461.00000	2,554	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		159.00000	133	28.12	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	10.80	Put		2,645.00000	2,741	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		126.00000	105	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,113.00000	3,213	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		119.00000	99	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,245.00000	3,347	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		123.00000	103	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,160.00000	3,261	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		123.00000	103	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,160.00000	3,261	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		121.00000	101	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,207.00000	3,308	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		109.00000	90	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,445.00000	3,548	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		118.00000	98	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,255.00000	3,356	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		104.00000	86	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,541.00000	3,644	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		113.00000	94	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,350.00000	3,452	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		111.00000	92	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,397.00000	3,500	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		266.00000	228	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,702.00000	1,786	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		229.00000	194	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,965.00000	2,051	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		206.00000	174	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,143.00000	2,232	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		196.00000	166	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,233.00000	2,324	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		75.00000	61	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,311.00000	4,419	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		301.00000	260	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,488.00000	1,567	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		111.00000	92	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,397.00000	3,500	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		39.00000	29	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,426.00000	5,537	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		326.00000	281	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,362.00000	1,439	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		155.00000	130	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,692.00000	2,788	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		43.00000	33	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,280.00000	5,390	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		344.00000	297	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,280.00000	1,355	24.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.45	Call			46.00000	35	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,182.00000	5,293	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			353.00000	305	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,240.00000	1,313	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			138.00000	115	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,925.00000	3,023	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			48.00000	36	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,134.00000	5,244	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			373.00000	323	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,160.00000	1,231	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			51.00000	38	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,037.00000	5,146	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			100.00000	83	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,636.00000	3,740	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			33.00000	25	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,670.00000	5,783	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			272.00000	235	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,659.00000	1,742	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			106.00000	88	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,493.00000	3,596	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			102.00000	84	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,588.00000	3,692	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			35.00000	26	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,621.00000	5,733	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			100.00000	83	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,636.00000	3,740	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			96.00000	79	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,732.00000	3,837	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			92.00000	75	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,828.00000	3,933	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			29.00000	22	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,866.00000	5,979	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			260.00000	222	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,746.00000	1,830	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			126.00000	105	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,113.00000	3,213	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			102.00000	84	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,588.00000	3,692	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			98.00000	81	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,684.00000	3,788	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			32.00000	24	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,719.00000	5,832	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			37.00000	27	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,523.00000	5,635	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			335.00000	289	24.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,321.00000	1,396	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		45.00000	34	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,231.00000	5,341	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		444.00000	385	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		930.00000	993	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		54.00000	41	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,940.00000	5,049	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		406.00000	352	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,043.00000	1,110	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		170.00000	143	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,506.00000	2,601	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		135.00000	113	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,971.00000	3,070	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		49.00000	37	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,085.00000	5,195	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		152.00000	127	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,738.00000	2,835	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		121.00000	101	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,207.00000	3,308	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		42.00000	31	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,328.00000	5,439	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		178.00000	150	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,415.00000	2,508	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		170.00000	143	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,506.00000	2,601	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		52.00000	40	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,989.00000	5,098	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		395.00000	342	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,081.00000	1,150	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		41.00000	30	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,377.00000	5,488	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		56.00000	43	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,892.00000	5,000	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		192.00000	162	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,278.00000	2,369	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		61.00000	47	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,748.00000	4,855	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		196.00000	166	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,233.00000	2,324	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		63.00000	49	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,700.00000	4,806	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		66.00000	52	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,603.00000	4,710	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		212.00000	179	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,098.00000	2,187	26.69	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.30	Call			201.00000	170	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,188.00000	2,278	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			65.00000	50	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,652.00000	4,758	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			688.00000	607	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			474.00000	515	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			235.00000	199	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,921.00000	2,007	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			76.00000	62	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,263.00000	4,370	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			665.00000	586	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			502.00000	543	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			735.00000	651	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			421.00000	459	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			260.00000	222	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,746.00000	1,830	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			79.00000	65	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,166.00000	4,273	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			759.00000	675	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			396.00000	433	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			81.00000	66	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,117.00000	4,224	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			223.00000	188	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,009.00000	2,096	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			212.00000	179	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,098.00000	2,187	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			70.00000	57	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,457.00000	4,565	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			711.00000	629	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			447.00000	487	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			253.00000	216	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,790.00000	1,873	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			78.00000	64	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,214.00000	4,321	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			785.00000	699	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			371.00000	407	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			272.00000	235	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,659.00000	1,742	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			924.00000	833	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			261.00000	291	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			309.00000	266	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,445.00000	1,524	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			81.00000	66	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,117.00000	4,224	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			955.00000	862	19.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.60	Put			241.00000	270	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			986.00000	892	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			223.00000	250	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			326.00000	281	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,362.00000	1,439	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			84.00000	69	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,021.00000	4,127	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,019.00000	924	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			205.00000	231	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,664.00000	4,542	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,171.00000	3,050	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			8.00000	8	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,708.00000	1,596	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			45.00000	54	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			72.00000	59	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,408.00000	4,516	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			11.00000	8	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,348.00000	7,466	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,914.00000	4,792	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,419.00000	3,298	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			6.00000	6	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,939.00000	1,825	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			25.00000	33	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			13.00000	9	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,100.00000	7,217	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,161.00000	1,056	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			147.00000	164	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			373.00000	323	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,160.00000	1,231	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			353.00000	305	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,240.00000	1,313	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			286.00000	247	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,573.00000	1,654	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			94.00000	77	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,780.00000	3,885	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,221.00000	3,100	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			7.00000	7	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,233.00000	2,112	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			19.00000	20	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,319.00000	1,209	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			106.00000	116	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			90.00000	74	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,876.00000	3,982	30.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.10	Call		58.00000	44	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,844.00000	4,952	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,370.00000	3,248	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		6.00000	6	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,381.00000	2,260	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		17.00000	17	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,445.00000	1,334	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		81.00000	91	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,430.00000	2,309	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		16.00000	17	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,487.00000	1,376	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		74.00000	84	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,469.00000	3,348	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		5.00000	5	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,479.00000	2,358	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		16.00000	16	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,531.00000	1,419	18.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		67.00000	77	18.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		811.00000	724	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		347.00000	382	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,270.00000	3,149	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		7.00000	7	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,282.00000	2,161	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		19.00000	19	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,361.00000	1,250	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		97.00000	108	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,568.00000	3,447	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		5.00000	5	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,578.00000	2,457	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		14.00000	14	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,618.00000	1,507	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		55.00000	65	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		866.00000	777	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		302.00000	335	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,618.00000	3,497	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		4.00000	4	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,627.00000	2,506	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		14.00000	14	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,663.00000	1,551	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		49.00000	59	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		895.00000	805	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		281.00000	312	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		86.00000	71	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		3,973.00000	4,078	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,767.00000	3,646	28.57	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 15/03/2010 Currency Future	4.55	Put		4.00000	3	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,775.00000	2,654	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		12.00000	12	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,799.00000	1,687	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		36.00000	45	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		59.00000	46	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,796.00000	4,903	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,817.00000	3,695	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		3.00000	3	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,825.00000	2,704	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		11.00000	11	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,846.00000	1,733	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		32.00000	41	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,916.00000	3,795	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		3.00000	3	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,924.00000	2,802	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		10.00000	10	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,086.00000	988	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		172.00000	196	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,867.00000	3,745	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		3.00000	3	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,874.00000	2,753	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		11.00000	11	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,892.00000	1,779	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		28.00000	37	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,052.00000	955	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		188.00000	213	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,717.00000	3,596	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		4.00000	4	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,726.00000	2,605	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		12.00000	12	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,754.00000	1,641	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		40.00000	49	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,966.00000	3,845	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		2.00000	3	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,973.00000	2,852	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		10.00000	10	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,988.00000	1,872	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		24.00000	30	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,123.00000	1,022	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		159.00000	180	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.32540	8.44890		21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		0.00000	649	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		0.00000	773	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		674.00000	616	21.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.55	Put			775.00000	840	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			610.00000	556	22.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			911.00000	980	22.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			625.00000	570	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			876.00000	945	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			657.00000	600	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			808.00000	875	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			641.00000	585	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			842.00000	909	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			692.00000	632	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			743.00000	806	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			148.00000	131	29.65	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,849.00000	3,956	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			449.00000	408	24.30	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,400.00000	1,483	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			595.00000	542	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			946.00000	1,017	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			580.00000	529	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			981.00000	1,053	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			540.00000	491	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,091.00000	1,166	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			566.00000	516	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,017.00000	1,091	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			527.00000	480	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,128.00000	1,204	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			491.00000	447	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,242.00000	1,322	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			503.00000	458	23.61	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,204.00000	1,282	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			515.00000	469	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,166.00000	1,243	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			553.00000	503	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,054.00000	1,128	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			429.00000	391	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,481.00000	1,565	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			403.00000	366	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,604.00000	1,691	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			420.00000	382	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,521.00000	1,607	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			386.00000	351	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,688.00000	1,776	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			411.00000	374	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,563.00000	1,649	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			162.00000	144	29.25	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,614.00000	3,719	29.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.70	Call			394.00000	359	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,646.00000	1,733	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			350.00000	314	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,901.00000	1,988	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			328.00000	293	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,029.00000	2,117	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			294.00000	262	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,245.00000	2,337	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			321.00000	286	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,072.00000	2,161	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			343.00000	306	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,944.00000	2,031	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			449.00000	408	24.30	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,400.00000	1,483	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			901.00000	831	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			453.00000	505	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			379.00000	344	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,730.00000	1,819	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			364.00000	328	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,815.00000	1,903	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			335.00000	300	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,986.00000	2,074	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			307.00000	274	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,158.00000	2,248	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			136.00000	120	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,087.00000	4,195	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			878.00000	808	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			479.00000	532	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			371.00000	336	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,772.00000	1,861	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			357.00000	321	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,858.00000	1,945	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			314.00000	280	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,115.00000	2,205	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			300.00000	268	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,201.00000	2,292	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			133.00000	118	30.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,134.00000	4,243	30.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			810.00000	743	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			561.00000	617	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			364.00000	328	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,815.00000	1,903	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			307.00000	274	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,158.00000	2,248	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			281.00000	251	26.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,332.00000	2,426	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			127.00000	112	30.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,278.00000	4,387	30.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			748.00000	684	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			649.00000	708	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			343.00000	306	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,944.00000	2,031	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			300.00000	268	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,201.00000	2,292	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			287.00000	256	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,288.00000	2,381	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			275.00000	246	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,376.00000	2,470	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			264.00000	236	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,465.00000	2,560	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			120.00000	107	30.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,422.00000	4,532	30.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			832.00000	764	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			533.00000	588	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			371.00000	336	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,772.00000	1,861	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			129.00000	114	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,230.00000	4,339	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,032.00000	956	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			333.00000	381	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			439.00000	399	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,440.00000	1,524	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			357.00000	321	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,858.00000	1,945	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,061.00000	984	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			312.00000	358	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			379.00000	344	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,730.00000	1,819	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			146.00000	129	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,897.00000	4,004	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,090.00000	1,012	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			291.00000	336	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			459.00000	417	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,360.00000	1,442	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			439.00000	399	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,440.00000	1,524	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			143.00000	127	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,944.00000	4,051	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,120.00000	1,040	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			271.00000	315	19.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.30	Call			469.00000	427	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,320.00000	1,402	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,700.00000	4,577	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,214.00000	3,090	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			15.00000	15	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,785.00000	1,673	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			87.00000	98	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			789.00000	722	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			590.00000	647	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			208.00000	186	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,009.00000	3,110	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			74.00000	65	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,875.00000	5,990	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			38.00000	31	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,339.00000	7,456	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,949.00000	4,826	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,461.00000	3,337	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			12.00000	12	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,008.00000	1,892	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			59.00000	67	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			229.00000	205	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,780.00000	2,879	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			131.00000	116	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,182.00000	4,291	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			80.00000	71	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,631.00000	5,745	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			43.00000	35	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,094.00000	7,210	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,297.00000	1,196	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			198.00000	221	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			480.00000	437	23.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,281.00000	1,361	23.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			420.00000	382	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,521.00000	1,607	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			166.00000	147	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,567.00000	3,671	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,263.00000	3,140	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			14.00000	14	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,291.00000	2,168	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			42.00000	43	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,413.00000	1,306	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			164.00000	180	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			212.00000	189	28.10	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,963.00000	3,064	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		104.00000	91	31.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,855.00000	4,966	31.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,482.00000	2,360	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		33.00000	35	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,574.00000	1,464	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		125.00000	139	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		157.00000	139	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,708.00000	3,813	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		111.00000	98	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,662.00000	4,773	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		200.00000	179	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,101.00000	3,203	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		138.00000	122	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,039.00000	4,147	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		99.00000	87	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,000.00000	5,111	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,510.00000	3,387	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		11.00000	11	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,530.00000	2,408	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		31.00000	33	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,615.00000	1,505	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		116.00000	130	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		926.00000	854	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		427.00000	479	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		193.00000	172	28.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,194.00000	3,296	28.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		95.00000	84	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,097.00000	5,209	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,362.00000	3,238	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		13.00000	13	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,386.00000	2,264	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		37.00000	39	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,492.00000	1,384	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		143.00000	159	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		854.00000	785	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		505.00000	560	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		269.00000	241	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,421.00000	2,515	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		182.00000	162	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,333.00000	3,436	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		91.00000	80	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,242.00000	5,355	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,312.00000	3,189	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		13.00000	14	24.61	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 14/06/2010 Currency Future	6.15	Call			2,338.00000	2,216	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			40.00000	41	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,452.00000	1,344	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			153.00000	169	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			179.00000	159	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,380.00000	3,483	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			125.00000	111	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,326.00000	4,435	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			89.00000	79	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,290.00000	5,403	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			258.00000	231	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,510.00000	2,605	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			175.00000	155	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,426.00000	3,530	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			122.00000	109	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,374.00000	4,483	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			88.00000	77	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,339.00000	5,452	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			189.00000	168	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,240.00000	3,343	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			94.00000	83	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,145.00000	5,257	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,560.00000	3,436	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			11.00000	11	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,578.00000	2,456	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			29.00000	31	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,657.00000	1,546	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			108.00000	121	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			952.00000	879	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			403.00000	453	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			294.00000	262	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,245.00000	2,337	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			196.00000	175	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,147.00000	3,250	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			97.00000	85	31.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,048.00000	5,160	31.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,609.00000	3,486	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			10.00000	10	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,626.00000	2,505	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			27.00000	29	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,699.00000	1,588	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			101.00000	113	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			978.00000	904	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			379.00000	429	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,659.00000	3,535	26.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.80	Put		10.00000	10	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,675.00000	2,553	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		26.00000	28	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,742.00000	1,630	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		93.00000	105	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,005.00000	930	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		356.00000	404	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		204.00000	182	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,055.00000	3,157	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		140.00000	125	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		3,992.00000	4,099	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		100.00000	88	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		4,951.00000	5,063	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,807.00000	3,684	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		9.00000	8	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,820.00000	2,699	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		21.00000	23	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,873.00000	1,760	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		74.00000	84	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		216.00000	193	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,917.00000	3,018	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		106.00000	93	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,807.00000	4,918	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,857.00000	3,733	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		8.00000	8	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,869.00000	2,748	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		20.00000	22	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,917.00000	1,803	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		68.00000	78	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		220.00000	197	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,871.00000	2,971	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		151.00000	134	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,802.00000	3,908	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		108.00000	95	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,759.00000	4,869	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,907.00000	3,783	27.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		8.00000	7	27.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,918.00000	2,796	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		19.00000	21	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,962.00000	1,847	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		63.00000	72	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,151.00000	1,070	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		252.00000	295	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		224.00000	201	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,825.00000	2,925	27.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.05	Call		154.00000	136	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,755.00000	3,861	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		109.00000	96	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,711.00000	4,821	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,956.00000	3,832	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		7.00000	7	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,967.00000	2,845	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		18.00000	20	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,186.00000	1,100	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		238.00000	275	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,758.00000	3,634	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		9.00000	9	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,772.00000	2,650	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		23.00000	25	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,829.00000	1,716	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		80.00000	91	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		69.00000	58	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,120.00000	6,233	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		186.00000	165	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,287.00000	3,389	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		68.00000	57	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,169.00000	6,282	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		66.00000	56	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,217.00000	6,330	32.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.11070	13.27110		17.05	4,470,748.70	341	21,850.00
£ / R On 14/09/2009 Currency Future	13.25	Call		453.00000	358	17.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		432.00000	497	17.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		432.00000	341	17.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		461.00000	530	17.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		377.00000	296	18.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		556.00000	635	18.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		316.00000	247	19.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		695.00000	786	19.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		361.00000	283	18.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		589.00000	672	18.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		395.00000	310	18.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		523.00000	599	18.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		395.00000	310	18.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		523.00000	599	18.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		519.00000	415	17.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		348.00000	404	17.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		345.00000	270	18.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		624.00000	709	18.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		413.00000	325	17.92	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	13.35	Put			492.00000	564	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			496.00000	395	17.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			375.00000	434	17.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			474.00000	376	17.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			403.00000	465	17.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			496.00000	395	17.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			375.00000	434	17.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			573.00000	457	16.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			301.00000	347	16.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			602.00000	481	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			281.00000	320	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			633.00000	505	16.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			262.00000	295	16.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			730.00000	589	16.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			209.00000	228	16.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			664.00000	532	16.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			243.00000	271	16.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			544.00000	435	16.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			323.00000	375	16.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			330.00000	258	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			659.00000	747	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			316.00000	247	19.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			695.00000	786	19.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			217.00000	146	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,046.00000	1,136	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			278.00000	216	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			807.00000	905	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			255.00000	190	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			884.00000	980	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			266.00000	203	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			845.00000	942	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			255.00000	190	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			884.00000	980	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			226.00000	156	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,005.00000	1,096	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			185.00000	119	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,164.00000	1,258	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			196.00000	128	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,125.00000	1,217	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			217.00000	146	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,046.00000	1,136	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			164.00000	103	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,243.00000	1,343	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			145.00000	89	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,324.00000	1,429	19.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.50	Call			136.00000	83	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,365.00000	1,472	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			174.00000	111	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,203.00000	1,300	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			87.00000	48	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,666.00000	1,788	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			61.00000	32	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,890.00000	2,021	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			29.00000	13	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,358.00000	2,503	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			43.00000	21	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,122.00000	2,260	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			50.00000	25	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,029.00000	2,164	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			57.00000	30	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,936.00000	2,069	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			87.00000	48	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,666.00000	1,788	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			120.00000	71	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,449.00000	1,561	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			99.00000	57	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,578.00000	1,696	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			61.00000	32	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,890.00000	2,021	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			71.00000	38	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,800.00000	1,927	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			81.00000	45	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,710.00000	1,834	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			66.00000	35	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,845.00000	1,974	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			76.00000	41	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,755.00000	1,881	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			93.00000	52	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,622.00000	1,742	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			81.00000	45	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,710.00000	1,834	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			46.00000	23	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,075.00000	2,212	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			53.00000	27	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,982.00000	2,116	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			106.00000	61	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,535.00000	1,651	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			43.00000	21	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,122.00000	2,260	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			29.00000	13	19.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.60	Put			2,358.00000	2,503	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			37.00000	18	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,216.00000	2,357	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			27.00000	12	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,406.00000	2,552	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			25.00000	11	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,454.00000	2,600	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			34.00000	16	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,263.00000	2,405	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			154.00000	96	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,283.00000	1,385	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			22.00000	9	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,551.00000	2,699	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			113.00000	66	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,492.00000	1,605	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			93.00000	52	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,622.00000	1,742	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			40.00000	19	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,169.00000	2,308	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			174.00000	111	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,203.00000	1,300	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			235.00000	167	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			964.00000	1,056	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			245.00000	178	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			924.00000	1,018	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			208.00000	137	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,087.00000	1,176	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			128.00000	77	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,407.00000	1,516	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			46.00000	23	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,075.00000	2,212	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			18.00000	8	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,647.00000	2,797	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			40.00000	19	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,169.00000	2,308	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			22.00000	9	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,551.00000	2,699	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			18.00000	8	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,647.00000	2,797	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			16.00000	6	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,745.00000	2,896	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			13.00000	5	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,842.00000	2,994	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			66.00000	35	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,845.00000	1,974	19.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.55	Call			32.00000	15	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,311.00000	2,454	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			23.00000	10	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,502.00000	2,649	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			32.00000	15	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,311.00000	2,454	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			20.00000	8	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,599.00000	2,748	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			17.00000	7	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,696.00000	2,846	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			14.00000	6	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,793.00000	2,945	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			154.00000	96	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,283.00000	1,385	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			10.00000	3	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,038.00000	3,193	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			208.00000	137	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,087.00000	1,176	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			113.00000	66	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,492.00000	1,605	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			57.00000	30	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,936.00000	2,069	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			120.00000	71	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,449.00000	1,561	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			290.00000	226	19.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			769.00000	865	19.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			266.00000	203	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			845.00000	942	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			226.00000	156	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,005.00000	1,096	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			128.00000	77	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,407.00000	1,516	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			278.00000	216	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			807.00000	905	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			302.00000	236	19.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			731.00000	825	19.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			164.00000	103	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,243.00000	1,343	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			330.00000	258	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			659.00000	747	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,171.00000	5,011	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,671.00000	3,511	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,176.00000	2,014	16.03	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	11.10	Put			5.00000	4	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			835.00000	687	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			164.00000	176	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			2.00000	1	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,831.00000	3,990	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			0.00000	0	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,329.00000	5,489	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,829.00000	6,989	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,621.00000	5,461	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,121.00000	3,961	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,622.00000	2,461	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			1.00000	1	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,193.00000	1,033	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			71.00000	73	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			5.00000	2	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,384.00000	3,541	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			0.00000	0	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,879.00000	5,039	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,379.00000	6,539	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,871.00000	5,711	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,371.00000	4,211	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,871.00000	2,711	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			0.00000	0	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,413.00000	1,251	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			42.00000	40	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			8.00000	3	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,137.00000	3,292	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			0.00000	0	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,629.00000	4,789	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,129.00000	6,289	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			519.00000	415	17.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			348.00000	404	17.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			800.00000	652	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			178.00000	192	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			910.00000	758	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			139.00000	147	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			764.00000	619	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			193.00000	209	16.03	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	12.80	Call		697.00000	559	16.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		226.00000	249	16.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		948.00000	795	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		127.00000	134	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		872.00000	722	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		151.00000	161	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		664.00000	532	16.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		243.00000	271	16.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		633.00000	505	16.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		262.00000	295	16.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		413.00000	325	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		492.00000	564	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		764.00000	619	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		193.00000	209	16.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		474.00000	376	17.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		403.00000	465	17.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.33060	13.49200		18.04	3,332,650.00	250	12,771.00
£ / R On 14/12/2009 Currency Future	13.50	Call		690.00000	590	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		698.00000	759	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		634.00000	540	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		792.00000	859	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		566.00000	468	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		924.00000	987	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		566.00000	468	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		924.00000	987	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		616.00000	524	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		824.00000	894	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		616.00000	524	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		824.00000	894	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		634.00000	540	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		792.00000	859	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		652.00000	556	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		760.00000	825	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		652.00000	556	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		760.00000	825	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		773.00000	665	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		581.00000	634	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		710.00000	607	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		668.00000	727	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		599.00000	505	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		857.00000	924	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		671.00000	572	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		729.00000	792	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		752.00000	645	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		610.00000	665	18.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.75	Call			599.00000	505	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			857.00000	924	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			731.00000	626	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			639.00000	695	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			822.00000	706	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			530.00000	575	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			849.00000	727	17.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			507.00000	547	17.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			877.00000	749	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			485.00000	518	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			965.00000	821	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			423.00000	440	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			935.00000	796	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			443.00000	465	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			652.00000	556	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			760.00000	825	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			582.00000	486	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			890.00000	956	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			424.00000	327	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,232.00000	1,296	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			522.00000	416	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,030.00000	1,086	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			508.00000	400	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,066.00000	1,120	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			508.00000	400	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,066.00000	1,120	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			490.00000	385	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,098.00000	1,154	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			440.00000	341	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,198.00000	1,260	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			380.00000	288	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,338.00000	1,407	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			409.00000	313	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,267.00000	1,333	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			394.00000	301	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,302.00000	1,370	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			366.00000	276	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,374.00000	1,445	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			268.00000	194	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,676.00000	1,763	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			279.00000	203	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,637.00000	1,722	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			339.00000	253	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,447.00000	1,523	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			314.00000	232	18.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.70	Put		1,522.00000	1,601	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		290.00000	212	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,598.00000	1,682	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		247.00000	177	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,755.00000	1,846	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		228.00000	161	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,836.00000	1,931	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		209.00000	147	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,917.00000	2,016	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		149.00000	99	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,257.00000	2,369	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		490.00000	385	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,098.00000	1,154	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		456.00000	355	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,164.00000	1,224	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		551.00000	450	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		959.00000	1,020	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		339.00000	253	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,447.00000	1,523	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		473.00000	369	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,131.00000	1,189	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		352.00000	264	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,410.00000	1,484	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		326.00000	242	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,484.00000	1,562	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		301.00000	222	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,559.00000	1,641	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		218.00000	154	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,876.00000	1,973	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		566.00000	468	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		924.00000	987	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		536.00000	433	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		994.00000	1,053	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		473.00000	369	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,131.00000	1,189	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		352.00000	264	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,410.00000	1,484	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		257.00000	185	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,715.00000	1,805	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		326.00000	242	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,484.00000	1,562	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		237.00000	169	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,795.00000	1,888	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		551.00000	450	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		959.00000	1,020	18.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.40	Call			394.00000	301	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,302.00000	1,370	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			268.00000	194	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,676.00000	1,763	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			409.00000	313	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,267.00000	1,333	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,192.00000	5,031	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,694.00000	3,532	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			2.00000	2	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,246.00000	2,080	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			54.00000	50	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,059.00000	907	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			367.00000	376	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			125.00000	81	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,433.00000	2,551	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			29.00000	15	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,837.00000	3,985	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			6.00000	2	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,314.00000	5,472	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	0	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,809.00000	6,970	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,642.00000	5,481	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,143.00000	3,981	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			1.00000	0	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,667.00000	2,502	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			25.00000	21	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,370.00000	1,209	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			228.00000	228	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			185.00000	127	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,043.00000	2,146	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			46.00000	26	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,404.00000	3,545	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			9.00000	4	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,867.00000	5,024	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			2.00000	1	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,360.00000	6,520	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,892.00000	5,731	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,392.00000	4,231	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			0.00000	0	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,907.00000	2,743	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			15.00000	13	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,561.00000	1,397	17.11	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	12.10	Put		169.00000	167	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		59.00000	35	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,167.00000	3,304	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		12.00000	6	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,620.00000	4,775	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		2.00000	1	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,110.00000	6,270	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		731.00000	626	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		639.00000	695	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		996.00000	847	17.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		404.00000	416	17.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,191.00000	1,035	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		299.00000	304	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,124.00000	969	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		332.00000	339	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		996.00000	847	17.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		404.00000	416	17.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,091.00000	938	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		349.00000	357	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,027.00000	876	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		385.00000	396	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		906.00000	772	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		464.00000	491	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		795.00000	685	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		553.00000	605	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		522.00000	416	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,030.00000	1,086	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		752.00000	645	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		610.00000	665	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		849.00000	727	17.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		507.00000	547	17.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		877.00000	749	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		485.00000	518	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		822.00000	706	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		530.00000	575	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		490.00000	385	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,098.00000	1,154	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		710.00000	607	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		668.00000	727	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		536.00000	433	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		994.00000	1,053	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.55170	13.71300		18.46	0.00	0	20.00
£ / R On 15/03/2010 Currency Future	13.70	Call		888.00000	785	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		875.00000	934	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		869.00000	768	18.84	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	13.75	Put			906.00000	966	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			815.00000	718	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,002.00000	1,066	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			764.00000	672	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,101.00000	1,171	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			832.00000	734	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			969.00000	1,033	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			851.00000	751	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			938.00000	999	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			970.00000	861	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			757.00000	809	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			908.00000	803	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			845.00000	902	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			797.00000	702	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,034.00000	1,101	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			949.00000	840	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			786.00000	839	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			928.00000	822	18.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			815.00000	870	18.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,238.00000	4,084	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			25.00000	32	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,270.00000	3,109	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			57.00000	57	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,331.00000	2,160	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			118.00000	108	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,529.00000	1,379	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			316.00000	327	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			633.00000	554	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,420.00000	1,503	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			428.00000	374	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,215.00000	2,322	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			296.00000	255	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,083.00000	3,203	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			207.00000	176	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			3,994.00000	4,125	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,142.00000	3,987	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			29.00000	35	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,172.00000	3,012	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			59.00000	61	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,242.00000	2,071	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			129.00000	119	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,460.00000	1,314	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			347.00000	362	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			608.00000	532	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,495.00000	1,580	20.48	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 15/03/2010 Currency Future	15.60	Call			413.00000	360	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,300.00000	2,408	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			286.00000	245	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,173.00000	3,293	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			200.00000	169	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,087.00000	4,217	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,046.00000	3,889	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			33.00000	37	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,075.00000	2,916	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			62.00000	65	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,154.00000	1,987	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			141.00000	135	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,393.00000	1,254	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			380.00000	403	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			584.00000	510	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,571.00000	1,659	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			398.00000	346	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,385.00000	2,494	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			275.00000	236	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,262.00000	3,384	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			193.00000	160	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,180.00000	4,308	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,951.00000	3,791	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			38.00000	39	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,978.00000	2,821	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			65.00000	69	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,067.00000	1,905	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			154.00000	153	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,328.00000	1,197	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			415.00000	445	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			561.00000	490	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,648.00000	1,738	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			384.00000	332	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,471.00000	2,581	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			266.00000	227	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,353.00000	3,476	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			187.00000	152	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,274.00000	4,400	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,807.00000	3,644	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			44.00000	43	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,834.00000	2,677	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			71.00000	76	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,940.00000	1,785	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			177.00000	183	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,238.00000	1,116	17.50	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.95	Put			475.00000	514	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			529.00000	461	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,766.00000	1,860	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			364.00000	313	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,601.00000	2,712	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			252.00000	215	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,489.00000	3,613	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			176.00000	140	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,413.00000	4,538	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,904.00000	3,742	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			41.00000	40	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,930.00000	2,773	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			67.00000	71	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,023.00000	1,864	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			160.00000	163	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,297.00000	1,169	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			434.00000	468	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			550.00000	480	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,687.00000	1,779	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			378.00000	326	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,515.00000	2,624	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			261.00000	223	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,398.00000	3,521	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			184.00000	148	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,321.00000	4,446	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,190.00000	4,036	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			27.00000	34	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,221.00000	3,060	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			58.00000	59	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,287.00000	2,114	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			124.00000	112	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,494.00000	1,345	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			331.00000	343	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			620.00000	543	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,457.00000	1,541	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			421.00000	367	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,258.00000	2,366	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			291.00000	250	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,128.00000	3,248	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			204.00000	173	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,041.00000	4,172	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,999.00000	3,840	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			36.00000	38	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,027.00000	2,868	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			64.00000	67	19.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.75	Call			2,110.00000	1,946	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			147.00000	144	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,361.00000	1,225	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			398.00000	424	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			572.00000	500	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,609.00000	1,698	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			391.00000	339	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,428.00000	2,537	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			271.00000	232	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,308.00000	3,430	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			190.00000	156	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,227.00000	4,354	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			4,094.00000	3,938	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			31.00000	36	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			3,124.00000	2,964	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			61.00000	63	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			2,198.00000	2,029	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			135.00000	127	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,426.00000	1,284	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			363.00000	382	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			596.00000	521	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,533.00000	1,619	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			406.00000	353	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,343.00000	2,451	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			280.00000	241	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,217.00000	3,339	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			197.00000	164	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,134.00000	4,263	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,856.00000	3,693	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			43.00000	41	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,881.00000	2,725	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			68.00000	73	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,980.00000	1,824	16.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			167.00000	173	16.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			1,266.00000	1,142	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put			453.00000	491	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			539.00000	471	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,726.00000	1,819	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			371.00000	320	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,558.00000	2,668	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			257.00000	219	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,444.00000	3,567	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			181.00000	144	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,368.00000	4,492	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			888.00000	785	18.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.70	Put		875.00000	934	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.77110	13.93340		18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,044.00000	940	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,061.00000	1,119	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		990.00000	890	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,156.00000	1,219	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		939.00000	843	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,255.00000	1,322	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,008.00000	906	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,124.00000	1,185	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,026.00000	923	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,092.00000	1,152	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,044.00000	940	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,061.00000	1,119	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,063.00000	958	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,030.00000	1,087	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,273.00000	1,157	18.12	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put		740.00000	786	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,142.00000	1,032	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		908.00000	961	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		339.00000	297	24.15	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,906.00000	4,026	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,082.00000	976	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		999.00000	1,055	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		973.00000	874	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,189.00000	1,253	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,122.00000	1,013	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		938.00000	992	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,142.00000	1,032	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		908.00000	961	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,063.00000	958	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,030.00000	1,087	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,228.00000	1,114	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		794.00000	843	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,250.00000	1,135	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		767.00000	814	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,345.00000	1,226	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		661.00000	705	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,296.00000	1,180	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		713.00000	758	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,102.00000	994	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		968.00000	1,023	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		832.00000	745	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,498.00000	1,574	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		907.00000	813	19.66	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	14.35	Put			1,323.00000	1,392	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,909.00000	1,759	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			325.00000	337	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,573.00000	1,430	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			489.00000	509	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			650.00000	580	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,066.00000	2,158	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			479.00000	425	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,895.00000	3,004	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			354.00000	311	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,771.00000	3,890	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			265.00000	228	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,682.00000	4,807	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,945.00000	1,794	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			311.00000	323	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,604.00000	1,458	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			471.00000	487	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,320.00000	1,202	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			687.00000	731	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			923.00000	828	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,289.00000	1,357	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			660.00000	589	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,027.00000	2,118	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			486.00000	432	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,852.00000	2,961	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			360.00000	316	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,726.00000	3,845	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			269.00000	233	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,635.00000	4,762	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,340.00000	5,181	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			7.00000	9	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,892.00000	3,728	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			58.00000	57	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,499.00000	2,341	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			165.00000	170	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,421.00000	1,299	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			588.00000	628	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			515.00000	459	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,682.00000	2,788	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			330.00000	288	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			3,996.00000	4,117	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			202.00000	165	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,368.00000	5,494	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			107.00000	85	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,774.00000	6,914	24.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.15	Call			5,786.00000	5,625	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			3.00000	4	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,317.00000	4,164	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			33.00000	43	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,889.00000	2,732	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			105.00000	111	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,702.00000	1,552	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			419.00000	431	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			592.00000	526	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,308.00000	2,405	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			376.00000	330	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,593.00000	3,709	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			242.00000	201	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			4,959.00000	5,080	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			130.00000	104	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,347.00000	6,483	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			6,035.00000	5,874	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			2.00000	3	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,557.00000	4,402	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			23.00000	31	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,123.00000	2,958	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			90.00000	87	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,873.00000	1,723	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			340.00000	352	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			640.00000	570	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,106.00000	2,199	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			406.00000	357	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,372.00000	3,486	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			261.00000	223	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,728.00000	4,852	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			144.00000	116	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,111.00000	6,245	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,460.00000	4,307	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			27.00000	36	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,506.00000	3,338	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			72.00000	67	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,583.00000	2,426	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			150.00000	155	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,804.00000	1,653	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			370.00000	382	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			861.00000	771	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,427.00000	1,500	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			620.00000	552	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,187.00000	2,281	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			458.00000	405	23.00	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 14/06/2010 Currency Future	16.50	Put		3,025.00000	3,134	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,602.00000	3,435	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		69.00000	64	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,669.00000	2,512	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		136.00000	141	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		891.00000	799	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,358.00000	1,428	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		472.00000	418	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		2,938.00000	3,047	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		349.00000	306	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,816.00000	3,935	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,605.00000	4,450	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		22.00000	29	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,650.00000	3,484	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		67.00000	63	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,713.00000	2,556	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		129.00000	135	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		334.00000	292	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		3,951.00000	4,071	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		790.00000	707	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,607.00000	1,686	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		573.00000	510	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,390.00000	2,489	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		425.00000	374	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,242.00000	3,353	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		315.00000	275	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,132.00000	4,254	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		727.00000	650	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,794.00000	1,879	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		531.00000	473	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,598.00000	2,701	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		394.00000	346	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,460.00000	3,575	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		293.00000	256	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,359.00000	4,485	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,221.00000	4,070	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		38.00000	49	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,266.00000	3,095	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		83.00000	74	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,374.00000	2,215	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		190.00000	194	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,637.00000	1,487	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		453.00000	466	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		671.00000	599	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		1,987.00000	2,078	21.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.25	Call			493.00000	439	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,809.00000	2,918	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			365.00000	321	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,682.00000	3,800	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			273.00000	238	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,589.00000	4,717	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,079.00000	3,923	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			46.00000	52	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,251.00000	2,096	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			218.00000	225	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,542.00000	1,403	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			508.00000	532	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			4,032.00000	3,874	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			49.00000	53	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,075.00000	2,912	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			92.00000	91	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,211.00000	2,057	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			228.00000	236	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,511.00000	1,376	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			527.00000	555	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			630.00000	561	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,146.00000	2,240	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			465.00000	411	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			2,982.00000	3,090	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			344.00000	301	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,861.00000	3,980	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			258.00000	219	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,774.00000	4,897	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,938.00000	3,777	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			55.00000	56	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,980.00000	2,822	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			97.00000	101	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			2,132.00000	1,980	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			248.00000	259	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,450.00000	1,324	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			567.00000	603	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			610.00000	543	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,227.00000	2,322	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			452.00000	398	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,068.00000	3,177	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			251.00000	209	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			4,867.00000	4,988	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,843.00000	3,679	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			60.00000	58	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			2,055.00000	1,904	17.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.15	Put		272.00000	283	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,395.00000	1,274	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		612.00000	653	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		439.00000	386	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,155.00000	3,265	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		325.00000	284	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,041.00000	4,163	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,126.00000	3,972	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		43.00000	51	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,171.00000	3,003	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		87.00000	82	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,292.00000	2,135	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		208.00000	214	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,269.00000	4,117	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		35.00000	46	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,314.00000	3,144	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		81.00000	73	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,415.00000	2,257	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		182.00000	186	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,669.00000	1,519	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		436.00000	448	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		682.00000	609	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,948.00000	2,038	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		500.00000	445	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,767.00000	2,874	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		371.00000	326	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,637.00000	3,754	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		277.00000	241	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,543.00000	4,670	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,314.00000	3,144	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		81.00000	73	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,415.00000	2,257	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		182.00000	186	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,669.00000	1,519	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		436.00000	448	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		682.00000	609	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,948.00000	2,038	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		3,985.00000	3,826	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		52.00000	55	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		3,028.00000	2,867	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		95.00000	96	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		2,171.00000	2,018	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		238.00000	247	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,480.00000	1,350	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		547.00000	579	17.49	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.50	Call		254.00000	214	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		4,821.00000	4,943	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,933.00000	2,777	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		100.00000	106	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		2,093.00000	1,942	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		259.00000	271	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		601.00000	535	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,268.00000	2,364	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		446.00000	392	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,112.00000	3,221	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		247.00000	205	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		4,914.00000	5,034	24.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.13690	11.31150		16.60	345,243.90	31	19,769.00
€ / R On 14/09/2009 Currency Future	11.30	Call		368.00000	281	17.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		356.00000	444	17.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		348.00000	266	17.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		387.00000	479	17.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		314.00000	239	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		452.00000	552	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		244.00000	171	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		632.00000	735	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		283.00000	215	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		521.00000	629	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		314.00000	239	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		452.00000	552	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		298.00000	227	18.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		486.00000	590	18.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		330.00000	252	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		419.00000	515	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		348.00000	266	17.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		387.00000	479	17.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		269.00000	200	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		557.00000	663	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		256.00000	185	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		594.00000	698	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		221.00000	146	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		710.00000	809	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		211.00000	135	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		749.00000	848	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		232.00000	158	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		671.00000	772	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		197.00000	124	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		785.00000	887	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		171.00000	105	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
€ / R On 14/09/2009 Currency Future	12.00	Put		859.00000	968	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		183.00000	114	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		822.00000	927	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		159.00000	96	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		897.00000	1,009	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		147.00000	88	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		936.00000	1,051	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		93.00000	50	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,181.00000	1,314	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		109.00000	61	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		1,097.00000	1,224	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		117.00000	67	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		1,056.00000	1,180	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		85.00000	46	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,224.00000	1,359	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		79.00000	42	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,267.00000	1,405	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		66.00000	34	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,355.00000	1,497	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		61.00000	31	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,400.00000	1,544	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		47.00000	22	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,535.00000	1,686	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		33.00000	15	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,721.00000	1,878	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		22.00000	9	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,911.00000	2,072	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		25.00000	10	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,863.00000	2,023	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		25.00000	10	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,863.00000	2,023	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		12.00000	4	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,201.00000	2,368	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		11.00000	4	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,250.00000	2,417	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		14.00000	5	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,152.00000	2,318	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		15.00000	6	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,104.00000	2,269	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		17.00000	6	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,055.00000	2,220	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		17.00000	6	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,055.00000	2,220	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		20.00000	8	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,959.00000	2,121	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
€ / R On 14/09/2009 Currency Future	13.70	Call		8.00000	3	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,397.00000	2,566	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		6.00000	2	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,544.00000	2,715	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		5.00000	2	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,594.00000	2,765	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		10.00000	4	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,298.00000	2,467	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		18.00000	7	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,007.00000	2,170	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		18.00000	7	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,007.00000	2,170	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		15.00000	6	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,104.00000	2,269	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		30.00000	13	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,768.00000	1,926	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		7.00000	2	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,446.00000	2,616	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		9.00000	3	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,347.00000	2,516	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		5.00000	2	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,594.00000	2,765	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		5.00000	1	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,643.00000	2,815	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		4.00000	1	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,693.00000	2,864	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		3.00000	1	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,792.00000	2,964	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		7.00000	2	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,495.00000	2,665	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		27.00000	12	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,816.00000	1,975	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		3.00000	1	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,891.00000	3,064	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		1.00000	0	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,539.00000	3,713	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		7.00000	2	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,495.00000	2,665	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		3.00000	1	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,792.00000	2,964	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		2.00000	1	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,991.00000	3,164	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		2.00000	0	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		3,090.00000	3,264	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		1.00000	0	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
€ / R On 14/09/2009 Currency Future	14.50	Put			3,190.00000	3,363	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			1.00000	0	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,290.00000	3,463	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			10.00000	4	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,298.00000	2,467	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			2.00000	1	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,991.00000	3,164	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			2.00000	0	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,090.00000	3,264	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			56.00000	28	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,444.00000	1,591	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			47.00000	22	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,535.00000	1,686	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			39.00000	18	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,628.00000	1,781	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			11.00000	4	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,250.00000	2,417	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			4.00000	1	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,742.00000	2,914	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			3.00000	1	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,842.00000	3,014	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			2.00000	1	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,941.00000	3,114	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			27.00000	12	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,816.00000	1,975	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			39.00000	18	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,628.00000	1,781	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			43.00000	20	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,581.00000	1,733	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			36.00000	16	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,674.00000	1,829	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			6.00000	2	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,544.00000	2,715	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			30.00000	13	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,768.00000	1,926	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			9.00000	3	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,347.00000	2,516	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			51.00000	25	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,490.00000	1,638	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			66.00000	34	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,355.00000	1,497	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			100.00000	56	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,139.00000	1,269	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			72.00000	38	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,311.00000	1,451	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
€ / R On 14/09/2009 Currency Future	12.15	Call			137.00000	80	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			975.00000	1,094	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			100.00000	56	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,139.00000	1,269	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			43.00000	20	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,581.00000	1,733	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			147.00000	88	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			936.00000	1,051	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			127.00000	73	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,015.00000	1,137	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			137.00000	80	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			975.00000	1,094	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			61.00000	31	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,400.00000	1,544	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,912.00000	4,737	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,412.00000	3,237	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,913.00000	1,739	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			2.00000	2	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			579.00000	445	15.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			168.00000	209	15.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,089.00000	4,263	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,589.00000	5,763	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,089.00000	7,263	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,211.00000	5,037	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,712.00000	3,537	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,212.00000	2,037	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			800.00000	643	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			89.00000	106	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			0.00000	0	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,789.00000	3,963	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,289.00000	5,463	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,789.00000	6,963	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,362.00000	5,187	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,862.00000	3,687	15.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,362.00000	2,187	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		0.00000	0	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		923.00000	760	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		62.00000	73	15.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		0.00000	0	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,639.00000	3,813	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	0	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		5,139.00000	5,313	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,639.00000	6,813	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		388.00000	297	17.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		326.00000	410	17.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		457.00000	352	16.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		245.00000	315	16.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		409.00000	314	16.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		298.00000	377	16.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		330.00000	252	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		419.00000	515	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		197.00000	124	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		785.00000	887	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		269.00000	200	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		557.00000	663	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		432.00000	332	16.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		270.00000	345	16.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		211.00000	135	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		749.00000	848	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		483.00000	373	16.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		222.00000	286	16.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		432.00000	332	16.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		270.00000	345	16.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		256.00000	185	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		594.00000	698	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call		546.00000	419	15.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		185.00000	232	15.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		514.00000	395	15.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		202.00000	258	15.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.32420	11.50000		17.54	5,129,862.60	453	11,281.00
€ / R On 14/12/2009 Currency Future	11.50	Call		569.00000	479	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		569.00000	655	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		551.00000	463	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		601.00000	689	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		533.00000	448	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		633.00000	724	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		441.00000	369	19.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.90	Put			841.00000	945	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			500.00000	420	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			700.00000	795	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			516.00000	434	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			666.00000	759	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			367.00000	308	20.60	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,067.00000	1,184	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			87.00000	59	24.52	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,187.00000	3,335	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			484.00000	406	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			734.00000	832	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			469.00000	393	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			769.00000	869	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			455.00000	381	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			805.00000	907	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			414.00000	347	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			914.00000	1,023	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			402.00000	337	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			952.00000	1,063	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			390.00000	327	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			990.00000	1,103	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			427.00000	358	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			877.00000	984	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			379.00000	317	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,029.00000	1,143	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			357.00000	299	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,107.00000	1,225	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			301.00000	248	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,351.00000	1,473	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			319.00000	264	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,269.00000	1,390	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			328.00000	273	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,228.00000	1,348	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			284.00000	233	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,434.00000	1,558	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			276.00000	225	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,476.00000	1,601	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			267.00000	219	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,517.00000	1,644	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			259.00000	212	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,559.00000	1,688	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			230.00000	188	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,730.00000	1,864	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			204.00000	167	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,904.00000	2,043	23.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.40	Call			182.00000	148	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,082.00000	2,224	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			193.00000	158	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,993.00000	2,134	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			188.00000	153	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,038.00000	2,179	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			188.00000	153	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,038.00000	2,179	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			158.00000	125	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,308.00000	2,451	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			153.00000	121	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,353.00000	2,496	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			163.00000	129	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,263.00000	2,405	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			168.00000	133	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,218.00000	2,359	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			173.00000	138	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,173.00000	2,314	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			168.00000	133	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,218.00000	2,359	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			177.00000	143	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,127.00000	2,269	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			139.00000	109	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,489.00000	2,635	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			199.00000	163	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,949.00000	2,089	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			69.00000	44	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,419.00000	3,570	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			148.00000	117	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,398.00000	2,543	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			130.00000	102	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,580.00000	2,728	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			122.00000	96	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,672.00000	2,822	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			115.00000	90	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,765.00000	2,916	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			108.00000	84	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,858.00000	3,010	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			193.00000	158	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,993.00000	2,134	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			182.00000	148	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,082.00000	2,224	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			143.00000	113	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,443.00000	2,589	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			135.00000	106	24.29	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	13.90	Put		2,535.00000	2,681	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		126.00000	99	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,626.00000	2,775	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		223.00000	183	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,773.00000	1,908	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		210.00000	172	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,860.00000	1,998	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		158.00000	125	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,308.00000	2,451	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		210.00000	172	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,860.00000	1,998	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		139.00000	109	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,489.00000	2,635	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		217.00000	177	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,817.00000	1,953	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		143.00000	113	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,443.00000	2,589	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		135.00000	106	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,535.00000	2,681	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		118.00000	93	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,718.00000	2,869	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		122.00000	96	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,672.00000	2,822	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		237.00000	194	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,687.00000	1,819	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		244.00000	200	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,644.00000	1,775	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		217.00000	177	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,817.00000	1,953	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		163.00000	129	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,263.00000	2,405	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		244.00000	200	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,644.00000	1,775	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		252.00000	206	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,602.00000	1,731	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		223.00000	183	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,773.00000	1,908	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		310.00000	256	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,310.00000	1,431	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		293.00000	240	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,393.00000	1,516	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		337.00000	282	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,187.00000	1,307	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		284.00000	233	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,434.00000	1,558	21.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.30	Call			347.00000	291	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,147.00000	1,267	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			328.00000	273	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,228.00000	1,348	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			293.00000	240	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,393.00000	1,516	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,034.00000	896	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			184.00000	222	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			732.00000	617	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			382.00000	443	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			83.00000	55	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,233.00000	3,381	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,188.00000	1,032	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			138.00000	158	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			843.00000	718	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			293.00000	344	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			590.00000	495	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			540.00000	621	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			76.00000	49	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,326.00000	3,475	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,985.00000	1,817	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			35.00000	43	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			786.00000	666	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			336.00000	392	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			36.00000	19	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,086.00000	4,245	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			9.00000	4	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,559.00000	5,730	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			2.00000	1	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,052.00000	7,226	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,277.00000	2,103	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			27.00000	29	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			967.00000	833	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			217.00000	259	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			48.00000	27	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,798.00000	3,953	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			12.00000	5	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,262.00000	5,431	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			3.00000	1	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,753.00000	6,927	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			367.00000	308	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,067.00000	1,184	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,423.00000	2,248	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			23.00000	24	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,069.00000	929	16.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.60	Put			169.00000	205	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			55.00000	32	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,655.00000	3,808	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			13.00000	6	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,113.00000	5,282	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			3.00000	1	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,603.00000	6,777	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,706.00000	3,528	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			6.00000	4	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,718.00000	2,541	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			18.00000	17	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,752.00000	1,585	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			52.00000	61	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			935.00000	803	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			235.00000	279	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			73.00000	47	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,373.00000	3,522	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			28.00000	15	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,328.00000	4,491	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,805.00000	3,627	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			5.00000	3	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,816.00000	2,639	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			16.00000	15	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,844.00000	1,677	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			44.00000	53	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,000.00000	864	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			200.00000	240	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			80.00000	52	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,280.00000	3,428	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			31.00000	17	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,231.00000	4,392	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,855.00000	3,677	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			5.00000	3	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,865.00000	2,688	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			15.00000	14	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,890.00000	1,724	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			40.00000	50	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			32.00000	18	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,182.00000	4,343	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,606.00000	3,429	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			6.00000	4	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,619.00000	2,443	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			19.00000	19	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,661.00000	1,494	16.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			61.00000	70	16.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.90	Call			873.00000	746	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			273.00000	322	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			66.00000	41	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,466.00000	3,617	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			26.00000	14	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,426.00000	4,589	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,507.00000	3,330	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			7.00000	5	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,521.00000	2,346	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			21.00000	21	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,571.00000	1,404	16.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			71.00000	80	16.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			814.00000	692	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			314.00000	367	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			60.00000	37	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,560.00000	3,712	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			24.00000	12	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,524.00000	4,688	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,408.00000	3,231	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			8.00000	6	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,483.00000	1,315	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			83.00000	91	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			759.00000	641	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			359.00000	417	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			21.00000	11	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,621.00000	4,787	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,458.00000	3,280	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			8.00000	6	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,472.00000	2,297	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			22.00000	23	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,527.00000	1,360	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			77.00000	85	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			58.00000	34	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,608.00000	3,760	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			22.00000	12	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,572.00000	4,737	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,656.00000	3,478	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			6.00000	4	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,668.00000	2,492	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			18.00000	18	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,706.00000	1,539	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			56.00000	65	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			903.00000	774	16.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			253.00000	300	16.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			27.00000	14	23.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.85	Put		4,377.00000	4,540	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,755.00000	3,577	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		5.00000	3	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,767.00000	2,590	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		17.00000	16	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,798.00000	1,631	17.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		48.00000	57	17.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		30.00000	16	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,280.00000	4,442	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,904.00000	3,727	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		4.00000	2	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,915.00000	2,738	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		15.00000	13	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,937.00000	1,770	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		37.00000	46	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		34.00000	18	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,134.00000	4,294	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,904.00000	3,727	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		4.00000	2	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		4,003.00000	3,826	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		3.00000	2	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,013.00000	2,836	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		13.00000	12	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,034.00000	1,864	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		34.00000	40	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,148.00000	997	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		148.00000	172	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		92.00000	66	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,092.00000	3,241	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		38.00000	20	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,038.00000	4,196	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.51550	11.69080		18.02	287,887.50	25	78.00
€ / R On 15/03/2010 Currency Future	11.70	Call		732.00000	634	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		742.00000	819	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		732.00000	634	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		742.00000	819	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		697.00000	603	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		806.00000	887	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		617.00000	533	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		976.00000	1,067	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		663.00000	573	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		873.00000	958	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		680.00000	588	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		839.00000	922	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		714.00000	618	18.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.75	Put		774.00000	853	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		647.00000	559	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		907.00000	994	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		632.00000	546	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		941.00000	1,030	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		588.00000	508	19.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,047.00000	1,142	19.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		575.00000	496	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,084.00000	1,180	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		602.00000	520	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,012.00000	1,104	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		561.00000	484	20.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,120.00000	1,219	20.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,460.00000	3,284	20.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		19.00000	19	20.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,483.00000	2,305	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		43.00000	39	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,580.00000	1,425	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		139.00000	159	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		930.00000	812	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		489.00000	547	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		361.00000	310	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,920.00000	2,044	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		238.00000	200	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,797.00000	2,934	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		156.00000	128	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,715.00000	3,863	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		95.00000	72	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,655.00000	4,807	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,509.00000	3,333	20.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		18.00000	18	20.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,532.00000	2,354	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		41.00000	38	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,620.00000	1,464	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		129.00000	149	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		955.00000	836	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		464.00000	520	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		369.00000	316	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,878.00000	2,001	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		243.00000	204	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,752.00000	2,889	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		159.00000	131	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,669.00000	3,816	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		98.00000	75	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,608.00000	4,759	25.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.10	Call			3,607.00000	3,431	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			16.00000	16	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,629.00000	2,451	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			38.00000	36	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,701.00000	1,544	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			110.00000	128	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,007.00000	885	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			417.00000	469	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			385.00000	330	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,794.00000	1,914	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			254.00000	213	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,663.00000	2,798	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			166.00000	137	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,576.00000	3,721	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			104.00000	79	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,514.00000	4,664	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,656.00000	3,481	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			16.00000	15	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,677.00000	2,500	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			36.00000	34	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,742.00000	1,585	16.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			102.00000	119	16.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,034.00000	910	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			394.00000	445	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			393.00000	337	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,753.00000	1,871	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			260.00000	218	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,619.00000	2,752	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			170.00000	140	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,529.00000	3,674	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			107.00000	82	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,467.00000	4,617	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,558.00000	3,382	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			17.00000	17	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,580.00000	2,402	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			39.00000	37	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,660.00000	1,504	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			119.00000	138	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			981.00000	860	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			440.00000	494	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			377.00000	323	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,836.00000	1,957	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			249.00000	208	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,708.00000	2,843	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			163.00000	134	25.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.15	Put		3,622.00000	3,768	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		101.00000	77	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,560.00000	4,712	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,805.00000	3,629	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		14.00000	13	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,823.00000	2,647	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		32.00000	31	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,870.00000	1,710	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		79.00000	94	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,120.00000	991	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		329.00000	375	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		420.00000	360	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,629.00000	1,744	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		277.00000	233	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,486.00000	2,617	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		181.00000	150	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,391.00000	3,534	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		117.00000	90	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,326.00000	4,475	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,903.00000	3,727	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		13.00000	12	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,921.00000	2,745	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		30.00000	29	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,957.00000	1,796	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		66.00000	80	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,180.00000	1,048	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		290.00000	333	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		439.00000	376	21.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,549.00000	1,660	21.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		290.00000	244	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,399.00000	2,528	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		190.00000	157	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,299.00000	3,441	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		124.00000	96	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,234.00000	4,380	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,854.00000	3,678	21.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		13.00000	12	21.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,872.00000	2,696	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		31.00000	30	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,913.00000	1,752	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		72.00000	87	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,150.00000	1,019	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		309.00000	354	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		430.00000	368	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,589.00000	1,702	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 15/03/2010 Currency Future	13.85	Call			284.00000	238	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,443.00000	2,573	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			185.00000	153	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,345.00000	3,488	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			121.00000	93	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,280.00000	4,427	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,706.00000	3,530	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			15.00000	14	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,726.00000	2,549	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			35.00000	33	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,784.00000	1,626	16.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			94.00000	110	16.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,062.00000	936	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put			371.00000	421	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			402.00000	344	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,711.00000	1,829	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			265.00000	223	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,575.00000	2,707	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			174.00000	143	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,483.00000	3,628	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			111.00000	85	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,420.00000	4,569	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,755.00000	3,579	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			14.00000	14	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,775.00000	2,598	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			34.00000	32	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,827.00000	1,668	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			86.00000	102	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,091.00000	963	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			350.00000	398	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			411.00000	352	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,670.00000	1,786	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			271.00000	228	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,530.00000	2,662	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			178.00000	146	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,437.00000	3,581	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			114.00000	87	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,373.00000	4,522	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,952.00000	3,777	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			11.00000	11	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,970.00000	2,794	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			29.00000	28	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,004.00000	1,839	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			63.00000	74	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,214.00000	1,078	16.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.75	Put			273.00000	313	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			449.00000	385	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,508.00000	1,619	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			296.00000	249	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,355.00000	2,484	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			193.00000	160	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,253.00000	3,395	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			127.00000	99	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,186.00000	4,333	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,001.00000	3,826	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			10.00000	11	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,018.00000	2,843	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			28.00000	27	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,051.00000	1,883	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			61.00000	67	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,248.00000	1,109	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			257.00000	293	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			459.00000	393	21.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,468.00000	1,578	21.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			301.00000	255	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,310.00000	2,440	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			197.00000	164	24.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,207.00000	3,348	24.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			129.00000	102	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,139.00000	4,286	25.88	0.00	0	0.00
AL12 On 06/08/2009 Index Future			318.35200		319.59800		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			244.84200		244.80400		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			276.98200		276.96000		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			311.77000		311.99300		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			290.04900		290.34100		0.00	0.00	0	587.00
ALBI On 05/11/2009 Index Future			295.27700		295.57400		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			300.88300		301.23400		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			124.24000		124.19500		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			126.50400		126.45800		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			128.89700		128.85000		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			291.89050		292.14850		0.00	0.00	0	566.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
GOVI On 05/11/2009 jGovi			297.15150		297.41450		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			302.77350		303.04250		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			358.12700		358.12700		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future			365.32900		365.32900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.90600		7.89700		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.84300		8.83800		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.38400		8.37100		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.72600		8.72100		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.94300		8.93000		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.91200		8.90400		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.98700		8.98100		20.64	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.49900		7.47000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.34000		7.33400		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.46800		7.43200		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.68900		7.70700		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.79800		7.79300		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.17500		8.14500		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.88000		7.86600		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			8.04400		8.03100		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.25200		8.23700		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.63000		8.62500		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.73200		8.72800		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.84800		8.84300		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.82900		8.82400		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.86800		8.86300		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.91300		8.90700		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 30/06/2009 jRod			8.24000		8.24000		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.64400		7.65400		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.43300		7.44600		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.91100		7.91500		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.62100		7.62400		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.46400		7.46600		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.76000		7.76300		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			279.89200		280.37100		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			284.99200		285.48000		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			290.38400		290.88200		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.15900		7.13600		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,681.00000	2,657	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			11.00000	11	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			2,926.00000	2,902	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			7.00000	6	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,244.00000	1,243	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			23.00000	22	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.48600		8.48700		7.75	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,291.00000	4,193	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			282.00000	178	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.57900		8.58000		7.75	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			644.00000	472	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,376.00000	6,199	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.64900		8.65000		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,404.00000	1,122	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,956.00000	5,668	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.66800		8.66800		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,894.00000	2,781	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,694.00000	3,581	7.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.91000		8.87000		16.57	6,461.50	56	11,566.00
R186 On 06/08/2009 Bond Future	9.00	Call			3,501.00000	2,908	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,249.00000	2,043	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			61.00000	18	15.83	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,618.00000	14,963	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.95500		8.91300		16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			5,475.00000	4,695	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,645.00000	4,267	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			4,291.00000	3,560	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,871.00000	5,542	15.96	0.00	0	240.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future	7.75	Call			1,213.00000	794	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,239.00000	13,221	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			806.00000	484	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,660.00000	15,740	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.99300		8.95100		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			3,644.00000	2,831	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,589.00000	10,173	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.01100		8.96700		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			2,323.00000	6,563	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			2,014.00000	6,666	15.39	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.61300		8.61300		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			2,975.00000	2,883	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			320.00000	228	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.68700		8.68800		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			449.00000	337	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,427.00000	5,311	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.75200		8.75300		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			777.00000	611	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,807.00000	5,637	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.77500		8.77600		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,447.00000	2,089	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,482.00000	3,121	6.73	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.94000		8.92000		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			2,692.00000	2,443	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			886.00000	747	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.00900		8.98900		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			410.00000	283	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,898.00000	8,879	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.07300		9.05200		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,754.00000	1,410	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,371.00000	6,137	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.10200		9.07900		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,600.00000	3,469	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,007.00000	3,993	10.43	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.94700		8.92800		12.71	0.00	0	695.00
R204 On 06/08/2009 Bond Future	9.25	Call			2,892.00000	2,623	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			980.00000	825	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.00800		8.98800		12.28	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			450.00000	308	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,769.00000	9,746	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.06300		9.04100		12.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 04/02/2010 Bond Future	8.20	Call			1,949.00000	1,562	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,964.00000	6,703	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.09000		9.06700		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,611.00000	3,846	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			1,990.00000	4,355	11.48	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.63800		8.62900		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,434.00000	2,332	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			276.00000	205	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			6.00000	2	6.84	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,963.00000	5,990	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.72200		8.71200		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			355.00000	264	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,528.00000	4,471	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.79900		8.78800		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			608.00000	475	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,814.00000	4,716	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.83400		8.82200		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,714.00000	1,985	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,931.00000	2,238	5.82	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.03700		9.01700		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			2,615.00000	2,323	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,199.00000	1,030	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.09400		9.07300		13.63	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			421.00000	279	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,617.00000	10,601	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.14500		9.12400		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,978.00000	1,566	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,360.00000	7,072	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.17400		9.15200		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			1,964.00000	4,466	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			1,396.00000	4,026	12.82	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.10200		9.07300		14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,478.00000	2,135	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,373.00000	1,213	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.15000		9.12000		15.02	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			603.00000	408	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,705.00000	9,695	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.21600		9.18500		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,448.00000	1,956	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,767.00000	6,464	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.29600		9.26500		14.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 06/05/2010 Bond Future	9.25	Call			1,505.00000	4,233	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			1,595.00000	4,508	14.19	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.53200		8.47200		20.28	0.00	0	4,603.00
R209 On 06/08/2009 Bond Future	8.75	Call			3,692.00000	3,071	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,390.00000	1,275	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			857.00000	515	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,041.00000	5,206	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.55800		8.49600		20.64	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			797.00000	479	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,606.00000	12,808	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,547.00000	9,828	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,053.00000	855	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			498.00000	270	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,023.00000	15,315	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.57900		8.51600		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,130.00000	1,508	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,497.00000	11,402	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,612.00000	11,780	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,637.00000	1,331	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.58200		8.51800		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,354.00000	5,284	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			1,505.00000	5,968	19.86	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			288.12300		288.38200		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			293.37300		293.63700		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			298.92400		299.19300		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.33960		6.44700		17.04	133,131,600.00	21,000	178,728.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			222.00000	158	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			225.00000	269	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			222.00000	158	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			225.00000	269	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			203.00000	144	18.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			256.00000	304	18.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			186.00000	131	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			289.00000	341	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			170.00000	119	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			323.00000	380	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			186.00000	131	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			289.00000	341	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			170.00000	119	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			323.00000	380	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			156.00000	109	19.51	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	6.65	Put		359.00000	420	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		243.00000	175	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		196.00000	235	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		156.00000	109	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		359.00000	420	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		243.00000	175	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		196.00000	235	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		267.00000	193	17.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		170.00000	203	17.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		321.00000	236	16.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		124.00000	147	16.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		352.00000	263	16.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		105.00000	123	16.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		132.00000	92	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		435.00000	502	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		143.00000	100	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		396.00000	460	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		143.00000	100	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		396.00000	460	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		122.00000	81	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		475.00000	541	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		122.00000	81	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		475.00000	541	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		104.00000	61	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		557.00000	622	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		82.00000	46	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		635.00000	707	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		104.00000	61	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		557.00000	622	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		112.00000	70	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		515.00000	581	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		93.00000	53	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		596.00000	664	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		73.00000	40	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		676.00000	750	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		93.00000	53	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		596.00000	664	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		73.00000	40	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		676.00000	750	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		57.00000	29	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		760.00000	840	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		64.00000	34	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		717.00000	795	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		64.00000	34	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		717.00000	795	20.36	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.20	Call		50.00000	25	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		803.00000	886	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		38.00000	18	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		891.00000	979	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		57.00000	29	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		760.00000	840	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		44.00000	22	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		847.00000	932	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		38.00000	18	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		891.00000	979	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		29.00000	13	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		982.00000	1,073	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		50.00000	25	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		803.00000	886	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		29.00000	13	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		982.00000	1,073	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		22.00000	9	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,075.00000	1,170	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		34.00000	15	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		937.00000	1,026	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		25.00000	11	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,028.00000	1,121	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		19.00000	8	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,122.00000	1,218	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		292.00000	214	16.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		145.00000	174	16.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		352.00000	263	16.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		105.00000	123	16.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,697.00000	5,590	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,197.00000	4,090	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,697.00000	2,590	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,198.00000	1,090	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		1.00000	1	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		2.00000	0	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,805.00000	1,911	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,303.00000	3,410	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,803.00000	4,910	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,303.00000	6,410	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,897.00000	5,790	15.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,397.00000	4,290	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,897.00000	2,790	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,397.00000	1,290	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		4.00000	1	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,607.00000	1,712	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,103.00000	3,210	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,603.00000	4,710	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,103.00000	6,210	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,947.00000	5,840	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,447.00000	4,340	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,947.00000	2,840	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,447.00000	1,340	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		5.00000	1	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,558.00000	1,662	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,053.00000	3,160	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,553.00000	4,660	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,053.00000	6,160	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		460.00000	360	15.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		63.00000	70	15.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		386.00000	292	15.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		89.00000	102	15.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		670.00000	563	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		23.00000	23	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		582.00000	477	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		35.00000	37	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		499.00000	397	15.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		52.00000	57	15.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		422.00000	325	15.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		75.00000	85	15.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		625.00000	519	15.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		28.00000	30	15.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.95	Call		540.00000	436	15.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		43.00000	46	15.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		292.00000	214	16.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		145.00000	174	16.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		422.00000	325	15.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		75.00000	85	15.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.40380	6.51140		17.95	640,380.00	100	455.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		343.00000	276	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		331.00000	372	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		305.00000	245	18.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		394.00000	441	18.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		288.00000	231	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		427.00000	477	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		288.00000	231	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		427.00000	477	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		323.00000	260	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		362.00000	406	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		272.00000	218	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		461.00000	514	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		272.00000	218	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		461.00000	514	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		323.00000	260	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		362.00000	406	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		363.00000	294	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		302.00000	340	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		384.00000	313	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		273.00000	309	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		432.00000	354	17.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		221.00000	250	17.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		432.00000	354	17.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		221.00000	250	17.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		459.00000	377	17.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		197.00000	223	17.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		219.00000	166	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		608.00000	662	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		258.00000	206	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		496.00000	552	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		244.00000	195	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		533.00000	591	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		244.00000	195	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		533.00000	591	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		231.00000	180	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		570.00000	626	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		219.00000	166	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		608.00000	662	20.10	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 14/12/2009 Currency Future	7.00	Call		194.00000	141	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		682.00000	737	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		167.00000	119	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		755.00000	815	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		143.00000	100	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		832.00000	896	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		122.00000	84	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		911.00000	980	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		384.00000	313	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		273.00000	309	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		407.00000	333	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		245.00000	279	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		208.00000	153	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		647.00000	699	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		180.00000	130	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		718.00000	776	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		155.00000	109	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		793.00000	855	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		363.00000	294	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		302.00000	340	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		208.00000	153	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		647.00000	699	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		155.00000	109	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		793.00000	855	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		132.00000	91	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		871.00000	938	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		180.00000	130	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		718.00000	776	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,661.00000	5,554	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,161.00000	4,054	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,661.00000	2,554	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,177.00000	1,069	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		15.00000	15	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		19.00000	10	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,857.00000	1,956	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	0	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,339.00000	3,446	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,839.00000	4,946	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,339.00000	6,446	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,911.00000	5,804	16.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,411.00000	4,304	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,911.00000	2,804	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,417.00000	1,309	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		5.00000	5	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		30.00000	17	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,619.00000	1,713	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	0	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,090.00000	3,197	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,589.00000	4,696	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,089.00000	6,196	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,961.00000	5,854	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,461.00000	4,354	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,961.00000	2,854	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,466.00000	1,358	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		4.00000	4	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		33.00000	19	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,572.00000	1,665	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,040.00000	3,147	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,539.00000	4,646	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,039.00000	6,146	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		552.00000	458	16.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		140.00000	155	16.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		488.00000	402	16.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		176.00000	198	16.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		698.00000	596	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		87.00000	92	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		623.00000	523	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		111.00000	120	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		518.00000	429	16.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		157.00000	176	16.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		488.00000	402	16.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		176.00000	198	16.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		586.00000	490	16.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		125.00000	136	16.52	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	6.35	Call		407.00000	333	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		245.00000	279	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		231.00000	180	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		570.00000	626	20.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.46910	6.57580		18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		417.00000	349	18.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		441.00000	480	18.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		398.00000	333	18.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		473.00000	514	18.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		381.00000	318	19.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		505.00000	549	19.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		381.00000	318	19.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		505.00000	549	19.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		436.00000	366	18.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		410.00000	447	18.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		417.00000	349	18.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		441.00000	480	18.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		545.00000	465	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		269.00000	295	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		498.00000	422	17.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		322.00000	353	17.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		457.00000	384	18.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		381.00000	415	18.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		349.00000	291	19.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		573.00000	622	19.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		321.00000	262	19.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		645.00000	693	19.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		295.00000	232	19.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		719.00000	763	19.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		264.00000	204	19.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		788.00000	835	19.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		599.00000	512	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		223.00000	243	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		631.00000	539	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		205.00000	219	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		571.00000	487	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		246.00000	268	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		521.00000	443	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		295.00000	324	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		477.00000	403	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		351.00000	384	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		365.00000	304	19.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		539.00000	585	19.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		335.00000	279	19.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		609.00000	660	19.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.95	Call			308.00000	247	19.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			682.00000	728	19.84	0.00	0	0.00
<b>Total for Derivatives:</b>								<b>187,083,031.10</b>	<b>27,257</b>	<b>901,494.00</b>
<b>Grand Total:</b>								<b>187,083,031.10</b>	<b>27,257</b>	<b>901,494.00</b>