



Daily MTM Report

Daily summary for 02/07/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			14.61300	14.57500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.43500	7.35000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.78000	8.65000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.28500	9.12500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.90000	8.78000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.30500	9.12000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.32500	9.13500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.92000	8.80000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.43000	9.24500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.50600	9.33400			0.00	0	0.00
R209 On 31/03/2036 Bond			8.96500	8.79500			0.00	0	0.00

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

Derivatives

\$ / R On 14/09/2009 Currency Future			7.94120	7.85350		19.31	121,333,594.80	15,279	243,583.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		275.00000	321	19.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		272.00000	229	19.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		166.00000	188	20.69	0.00	0	113.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		513.00000	447	20.69	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		256.00000	295	19.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		302.00000	254	19.27	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		206.00000	234	19.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		402.00000	343	19.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		178.00000	202	20.41	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		475.00000	411	20.41	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		144.00000	163	21.24	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		591.00000	522	21.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		135.00000	152	21.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		631.00000	560	21.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		155.00000	175	20.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		551.00000	484	20.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		412.00000	470	19.02	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		159.00000	129	19.02	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		126.00000	141	21.79	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		672.00000	600	21.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		63.00000	68	24.82	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		1,160.00000	1,077	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		238.00000	271	19.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		334.00000	280	19.31	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		118.00000	132	22.06	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		714.00000	640	22.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		110.00000	123	22.34	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		757.00000	682	22.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		664.00000	737	18.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		60.00000	46	18.74	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		221.00000	252	19.59	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		368.00000	311	19.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		80.00000	88	23.72	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		977.00000	897	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		118.00000	132	22.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		714.00000	640	22.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.60	Call			97.00000	107	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			843.00000	766	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			91.00000	100	23.17	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			887.00000	809	23.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			76.00000	83	23.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			1,022.00000	941	23.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			85.00000	94	23.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			932.00000	853	23.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			103.00000	115	22.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			800.00000	724	22.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			67.00000	73	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,114.00000	1,032	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			57.00000	61	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,253.00000	1,170	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			48.00000	51	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,395.00000	1,310	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			44.00000	46	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,490.00000	1,405	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			38.00000	41	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,585.00000	1,500	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			42.00000	44	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,538.00000	1,452	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			25.00000	28	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,822.00000	1,737	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			7.00000	8	28.85	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,554.00000	2,467	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			20.00000	22	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,966.00000	1,881	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			13.00000	15	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,209.00000	2,123	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			18.00000	20	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,015.00000	1,929	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			23.00000	26	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,870.00000	1,785	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			21.00000	24	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,918.00000	1,833	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			17.00000	19	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,063.00000	1,978	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			17.00000	19	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,063.00000	1,978	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			9.00000	10	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,406.00000	2,319	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			8.00000	10	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,455.00000	2,368	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			8.00000	9	28.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,504.00000	2,418	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		8.00000	9	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,504.00000	2,418	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		6.00000	7	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,653.00000	2,566	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		4.00000	5	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,851.00000	2,764	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		3.00000	3	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		3,099.00000	3,012	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	1	35.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		5,147.00000	5,059	35.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		3.00000	4	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		3,000.00000	2,913	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		4.00000	4	29.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,950.00000	2,863	29.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		4.00000	5	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,900.00000	2,813	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		7.00000	7	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,603.00000	2,516	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		10.00000	11	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,357.00000	2,270	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		5.00000	6	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,752.00000	2,665	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		5.00000	5	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,801.00000	2,714	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		12.00000	13	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,258.00000	2,172	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		15.00000	17	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,112.00000	2,026	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		11.00000	12	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,307.00000	2,221	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		6.00000	6	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,702.00000	2,615	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		5.00000	6	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,752.00000	2,665	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		3.00000	4	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		3,000.00000	2,913	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		6.00000	6	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,702.00000	2,615	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		8.00000	10	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,455.00000	2,368	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		10.00000	11	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,357.00000	2,270	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		14.00000	16	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		2,161.00000	2,075	28.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.30	Call			2.00000	2	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,449.00000	3,361	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			28.00000	31	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,774.00000	1,690	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			23.00000	26	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,870.00000	1,785	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			20.00000	22	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,966.00000	1,881	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			7.00000	8	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,554.00000	2,467	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			30.00000	33	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,726.00000	1,642	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			25.00000	28	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,822.00000	1,737	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			33.00000	36	27.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,679.00000	1,595	27.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			12.00000	13	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,258.00000	2,172	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			3.00000	4	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,050.00000	2,962	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			3.00000	3	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,149.00000	3,062	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			11.00000	12	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,307.00000	2,221	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			3.00000	3	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,199.00000	3,112	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			2.00000	3	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,299.00000	3,211	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			4.00000	4	29.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,950.00000	2,863	29.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			3.00000	3	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,199.00000	3,112	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			2.00000	2	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,399.00000	3,311	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			3.00000	4	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,050.00000	2,962	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			3.00000	3	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,249.00000	3,162	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			13.00000	15	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,209.00000	2,123	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			3.00000	3	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,249.00000	3,162	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			2.00000	2	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,349.00000	3,261	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			5.00000	5	29.19	0.00	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	10.65	Put		2,801.00000	2,714	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		2.00000	3	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,299.00000	3,211	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		2.00000	2	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,498.00000	3,411	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		51.00000	54	25.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,347.00000	1,263	25.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		35.00000	39	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,632.00000	1,548	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		30.00000	33	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,726.00000	1,642	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		54.00000	57	25.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,300.00000	1,216	25.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		38.00000	41	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,585.00000	1,500	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		46.00000	48	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,442.00000	1,357	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		35.00000	39	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,632.00000	1,548	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		18.00000	20	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		2,015.00000	1,929	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		15.00000	17	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,112.00000	2,026	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		48.00000	51	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,395.00000	1,310	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		28.00000	31	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,774.00000	1,690	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		57.00000	61	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,253.00000	1,170	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		60.00000	64	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		1,206.00000	1,123	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		54.00000	57	25.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,300.00000	1,216	25.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,454.00000	4,541	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		2,954.00000	3,041	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,459.00000	1,546	22.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		5.00000	5	22.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		1.00000	1	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,547.00000	4,460	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	0	38.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		6,047.00000	5,959	38.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	0	38.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		7,547.00000	7,459	38.49	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 14/09/2009 Currency Future	3.20	Call		4,654.00000	4,741	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call		3,154.00000	3,241	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put		0.00000	0	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call		1,657.00000	1,745	24.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put		4.00000	3	24.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call		353.00000	406	19.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put		200.00000	165	19.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call		1.00000	1	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put		4,347.00000	4,260	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call		0.00000	0	37.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put		5,847.00000	5,759	37.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call		0.00000	0	38.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put		7,347.00000	7,259	38.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call		4,704.00000	4,791	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put		0.00000	0	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call		3,204.00000	3,291	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put		0.00000	0	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call		1,707.00000	1,794	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put		3.00000	3	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call		382.00000	437	19.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put		179.00000	146	19.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call		1.00000	1	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put		4,297.00000	4,210	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call		0.00000	0	37.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put		5,797.00000	5,709	37.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call		0.00000	0	38.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put		7,297.00000	7,209	38.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		71.00000	77	24.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		1,068.00000	986	24.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		42.00000	44	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,538.00000	1,452	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		970.00000	1,054	18.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		17.00000	13	18.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		548.00000	615	18.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		95.00000	74	18.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,163.00000	1,250	20.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		10.00000	9	20.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		705.00000	780	18.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		51.00000	38	18.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,212.00000	1,299	20.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		9.00000	8	20.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		747.00000	823	18.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		43.00000	32	18.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,262.00000	1,348	21.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.60	Put		8.00000	7	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		790.00000	868	18.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		36.00000	27	18.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		192.00000	217	20.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		438.00000	376	20.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		2.00000	2	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,748.00000	3,660	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		1.00000	1	34.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,747.00000	4,660	34.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		85.00000	94	23.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		932.00000	853	23.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		1.00000	2	31.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,848.00000	3,760	31.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		1.00000	1	35.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,847.00000	4,759	35.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,114.00000	1,201	20.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		11.00000	10	20.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		326.00000	376	19.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		222.00000	185	19.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		1.00000	1	32.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,898.00000	3,810	32.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		1.00000	1	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,897.00000	4,809	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,066.00000	1,152	19.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		12.00000	11	19.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		624.00000	695	18.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		71.00000	54	18.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		300.00000	348	19.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		246.00000	206	19.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		1.00000	1	32.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,948.00000	3,860	32.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		1.00000	1	35.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,947.00000	4,859	35.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		1.00000	2	31.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,798.00000	3,710	31.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		1.00000	1	34.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,797.00000	4,709	34.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,360.00000	1,447	22.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		7.00000	6	22.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		879.00000	959	18.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		25.00000	18	18.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		477.00000	540	18.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		124.00000	99	18.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		2.00000	2	31.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,648.00000	3,561	31.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.50	Call			1.00000	1	34.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,647.00000	4,560	34.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,410.00000	1,497	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			6.00000	5	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			924.00000	1,006	18.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			21.00000	14	18.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			512.00000	577	18.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			109.00000	86	18.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			2.00000	2	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,598.00000	3,511	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			1.00000	1	34.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,597.00000	4,510	34.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,558.00000	1,645	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			5.00000	4	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			1.00000	1	33.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,447.00000	4,360	33.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,608.00000	1,695	24.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			4.00000	4	24.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			1.00000	1	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,397.00000	4,310	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,509.00000	1,596	23.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			5.00000	4	23.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,017.00000	1,103	19.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			13.00000	12	19.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			586.00000	655	18.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			82.00000	63	18.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			1.00000	1	34.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,497.00000	4,410	34.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,956.00000	2,043	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			2.00000	2	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			1.00000	1	32.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,048.00000	3,960	32.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,005.00000	2,093	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			2.00000	2	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			71.00000	77	24.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,068.00000	986	24.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			1.00000	1	32.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,998.00000	3,910	32.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			0.00000	4,091	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			0.00000	3,091	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	38.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			0.00000	5,909	38.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.07580		7.98600		20.21	218,046.60	27	33,343.00

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	8.00	Call			431.00000	473	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			445.00000	397	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			451.00000	496	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			415.00000	370	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			412.00000	450	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			476.00000	424	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			361.00000	394	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			575.00000	518	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			331.00000	361	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			645.00000	585	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			304.00000	331	21.53	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			718.00000	655	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			280.00000	304	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			794.00000	728	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			292.00000	317	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			756.00000	691	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			318.00000	345	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			682.00000	620	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			318.00000	345	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			682.00000	620	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			331.00000	361	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			645.00000	585	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			346.00000	377	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			610.00000	551	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			292.00000	317	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			756.00000	691	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			67.00000	70	28.94	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,631.00000	2,544	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			21.00000	22	32.40	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,335.00000	4,246	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			10.00000	10	32.05	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,024.00000	4,935	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			105.00000	109	27.18	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,019.00000	1,933	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			134.00000	140	25.67	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,648.00000	1,565	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			269.00000	291	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			833.00000	765	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			258.00000	279	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			872.00000	803	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			258.00000	279	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			872.00000	803	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			229.00000	246	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			993.00000	921	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			248.00000	268	22.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.65	Put			912.00000	842	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			755.00000	822	19.08	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			169.00000	146	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			204.00000	218	23.41	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,118.00000	1,043	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			196.00000	210	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,160.00000	1,084	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			204.00000	218	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,118.00000	1,043	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			211.00000	227	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,075.00000	1,002	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			238.00000	257	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			952.00000	881	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			220.00000	237	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,034.00000	961	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			189.00000	202	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,203.00000	1,126	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			169.00000	180	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,333.00000	1,254	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			152.00000	162	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,466.00000	1,386	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			143.00000	150	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,557.00000	1,475	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			138.00000	145	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,602.00000	1,520	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			152.00000	162	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,466.00000	1,386	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			129.00000	136	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,693.00000	1,610	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			163.00000	174	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,377.00000	1,298	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			138.00000	145	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,602.00000	1,520	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			111.00000	116	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,925.00000	1,840	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			88.00000	92	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,252.00000	2,167	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			98.00000	102	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,112.00000	2,027	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			108.00000	112	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,972.00000	1,886	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			108.00000	112	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,972.00000	1,886	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			95.00000	99	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,159.00000	2,074	27.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.35	Call			77.00000	80	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,441.00000	2,354	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			72.00000	75	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,536.00000	2,449	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			69.00000	72	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,583.00000	2,496	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			65.00000	67	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,679.00000	2,591	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			57.00000	59	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,871.00000	2,783	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			49.00000	50	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,113.00000	3,024	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			50.00000	52	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,064.00000	2,976	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			54.00000	55	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,968.00000	2,879	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			80.00000	83	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,394.00000	2,307	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			74.00000	77	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,488.00000	2,401	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			63.00000	65	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,727.00000	2,639	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			59.00000	61	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,823.00000	2,735	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			57.00000	59	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,871.00000	2,783	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			85.00000	89	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,299.00000	2,213	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			92.00000	96	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,206.00000	2,120	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			67.00000	70	28.94	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,631.00000	2,544	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			61.00000	63	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,775.00000	2,687	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			92.00000	96	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,206.00000	2,120	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			46.00000	47	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,210.00000	3,121	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			47.00000	49	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,161.00000	3,073	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			42.00000	43	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,356.00000	3,267	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			45.00000	46	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,259.00000	3,170	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			21.00000	22	32.40	0.00	0	10,100.00

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	Put		4,335.00000	4,246	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		36.00000	36	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,650.00000	3,560	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		38.00000	38	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,552.00000	3,462	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		28.00000	29	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,042.00000	3,953	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		19.00000	20	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,433.00000	4,344	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		12.00000	13	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,826.00000	4,737	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		8.00000	8	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,222.00000	5,133	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		31.00000	31	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,945.00000	3,855	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		13.00000	14	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,727.00000	4,639	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		9.00000	9	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,123.00000	5,034	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		176.00000	187	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,290.00000	1,211	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		118.00000	123	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,832.00000	1,747	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		26.00000	27	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,140.00000	4,051	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		7.00000	7	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,321.00000	5,232	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		125.00000	131	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,739.00000	1,656	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		85.00000	89	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,299.00000	2,213	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		40.00000	41	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,454.00000	3,365	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		15.00000	16	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,629.00000	4,540	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		220.00000	237	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		1,034.00000	961	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		32.00000	32	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,846.00000	3,757	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		5.00000	5	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,619.00000	5,530	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		17.00000	18	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,531.00000	4,442	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		9.00000	9	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,123.00000	5,034	32.00	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 14/12/2009 Currency Future	13.70	Call			4.00000	5	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,718.00000	5,629	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			238.00000	257	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			952.00000	881	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			34.00000	34	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,748.00000	3,658	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			11.00000	12	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,925.00000	4,836	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			5.00000	6	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,519.00000	5,430	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			23.00000	24	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,237.00000	4,149	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			12.00000	13	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,826.00000	4,737	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			6.00000	7	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,420.00000	5,331	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			147.00000	156	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,511.00000	1,430	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			102.00000	105	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,066.00000	1,980	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			33.00000	33	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,797.00000	3,707	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			20.00000	21	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,384.00000	4,295	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			10.00000	11	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,974.00000	4,885	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			5.00000	6	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,569.00000	5,480	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			32.00000	32	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,846.00000	3,757	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			394.00000	430	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			508.00000	454	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			412.00000	450	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			476.00000	424	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			158.00000	167	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,422.00000	1,342	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			49.00000	50	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,113.00000	3,024	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			35.00000	35	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,699.00000	3,609	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			22.00000	23	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,286.00000	4,197	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			11.00000	12	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,875.00000	4,787	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			473.00000	521	19.95	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 14/12/2009 Currency Future	7.90	Put			387.00000	345	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			176.00000	187	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,290.00000	1,211	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			26.00000	27	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,140.00000	4,051	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			451.00000	496	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			415.00000	370	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			269.00000	291	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			833.00000	765	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			114.00000	119	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,878.00000	1,793	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			52.00000	53	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,016.00000	2,928	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			37.00000	37	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,601.00000	3,511	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			24.00000	26	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,188.00000	4,100	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			7.00000	8	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,271.00000	5,182	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			574.00000	629	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			288.00000	253	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			42.00000	43	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,356.00000	3,267	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			601.00000	659	19.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			265.00000	233	19.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			211.00000	227	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,075.00000	1,002	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			43.00000	44	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,307.00000	3,218	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			31.00000	32	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,895.00000	3,806	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			630.00000	689	19.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			244.00000	213	19.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			163.00000	174	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,377.00000	1,298	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			41.00000	42	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,405.00000	3,316	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			30.00000	30	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,994.00000	3,904	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			16.00000	17	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,580.00000	4,491	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			4.00000	4	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,768.00000	5,679	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			31.00000	31	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,945.00000	3,855	32.17	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	13.90	Call		3.00000	4	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,917.00000	5,828	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		4.00000	4	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,818.00000	5,728	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		31.00000	32	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,895.00000	3,806	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		18.00000	19	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,482.00000	4,393	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		4.00000	5	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,668.00000	5,579	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		3.00000	3	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		6,017.00000	5,928	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		378.00000	412	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		542.00000	486	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		361.00000	394	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		575.00000	518	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		574.00000	629	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		288.00000	253	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		35.00000	35	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,699.00000	3,609	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		11.00000	12	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,875.00000	4,787	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		3.00000	3	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		6,067.00000	5,977	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		497.00000	546	19.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		361.00000	321	19.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		6.00000	6	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,470.00000	5,381	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		547.00000	600	19.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		311.00000	275	19.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		6.00000	7	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,370.00000	5,281	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		859.00000	932	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		123.00000	106	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		248.00000	268	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		912.00000	842	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		14.00000	15	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,678.00000	4,589	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		9.00000	10	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,073.00000	4,984	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		896.00000	970	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		110.00000	94	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		659.00000	721	19.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		223.00000	195	19.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		196.00000	210	23.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,160.00000	1,084	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		55.00000	57	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,919.00000	2,831	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		37.00000	37	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,601.00000	3,511	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		6.00000	7	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,370.00000	5,281	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		823.00000	894	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		137.00000	118	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,140.00000	1,226	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		54.00000	50	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		574.00000	629	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		288.00000	253	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,185.00000	1,272	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		49.00000	46	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		88.00000	92	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,252.00000	2,167	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,095.00000	1,181	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		59.00000	55	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		547.00000	600	19.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		311.00000	275	19.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		82.00000	86	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,346.00000	2,260	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		20.00000	21	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,384.00000	4,295	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,095.00000	1,181	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		59.00000	55	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,231.00000	1,318	19.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		45.00000	42	19.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,436.00000	4,526	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,939.00000	3,028	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		3.00000	2	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,465.00000	1,553	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		29.00000	27	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		1.00000	2	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,565.00000	7,476	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,686.00000	4,776	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,188.00000	3,277	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		2.00000	2	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,705.00000	1,793	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		19.00000	17	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		521.00000	573	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		335.00000	297	19.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.30	Call			2.00000	2	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,316.00000	7,226	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			789.00000	857	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			153.00000	132	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			14.00000	15	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,678.00000	4,589	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,988.00000	3,078	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			2.00000	2	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,997.00000	2,086	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			11.00000	10	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,053.00000	1,136	18.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			67.00000	60	18.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,194.00000	2,283	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			8.00000	7	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			2.00000	2	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,616.00000	6,527	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	2	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,166.00000	7,076	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,238.00000	3,327	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			2.00000	2	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,243.00000	2,333	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			7.00000	7	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,278.00000	1,365	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			42.00000	39	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			2.00000	2	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,266.00000	7,176	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,138.00000	3,228	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			2.00000	2	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,144.00000	2,234	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			8.00000	8	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			2.00000	2	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,366.00000	7,276	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,088.00000	3,178	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			2.00000	2	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,095.00000	2,184	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			9.00000	9	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			2.00000	2	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,416.00000	7,326	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,337.00000	3,427	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			1.00000	1	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,342.00000	2,432	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			6.00000	6	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,371.00000	1,458	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			35.00000	33	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,387.00000	3,477	30.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.60	Put			1.00000	1	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,392.00000	2,481	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			6.00000	6	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,418.00000	1,506	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			32.00000	30	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			2.00000	2	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,116.00000	7,026	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,537.00000	3,627	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			1.00000	1	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,541.00000	2,630	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			5.00000	4	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,561.00000	1,648	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			25.00000	23	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			722.00000	787	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			186.00000	161	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			102.00000	105	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,066.00000	1,980	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			2.00000	2	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,966.00000	6,876	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,637.00000	3,727	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			1.00000	1	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,640.00000	2,730	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			4.00000	4	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,657.00000	1,745	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			21.00000	19	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			2.00000	2	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,866.00000	6,776	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,687.00000	3,777	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			1.00000	1	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,690.00000	2,779	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			4.00000	4	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			2.00000	2	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,816.00000	6,726	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,737.00000	3,827	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			1.00000	1	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,740.00000	2,829	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			4.00000	3	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,753.00000	1,841	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			17.00000	16	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			2.00000	2	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,766.00000	6,676	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,587.00000	3,677	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,590.00000	2,680	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			4.00000	4	25.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,608.00000	1,696	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		22.00000	21	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		2.00000	2	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		6,916.00000	6,826	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call		3,936.00000	4,026	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put		0.00000	0	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call		1,948.00000	2,036	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put		12.00000	11	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call		1,013.00000	1,091	18.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put		77.00000	65	18.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call		2.00000	2	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put		6,566.00000	6,477	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call		4,036.00000	4,126	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put		0.00000	0	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call		3,038.00000	3,128	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put		2.00000	2	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call		2,046.00000	2,135	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put		10.00000	9	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call		39.00000	39	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put		3,503.00000	3,414	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call		2.00000	3	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put		6,466.00000	6,377	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call		0.00000	4	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put		0.00000	5,878	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call		0.00000	1	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put		0.00000	7,876	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.21360	8.12030		20.51	32,854.40	4	68.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		567.00000	611	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		547.00000	498	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		530.00000	569	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		610.00000	555	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		496.00000	531	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		675.00000	618	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		449.00000	480	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		779.00000	717	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		464.00000	497	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		744.00000	683	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		407.00000	435	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		887.00000	821	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		421.00000	450	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		850.00000	786	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		435.00000	465	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		814.00000	751	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		480.00000	514	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		709.00000	650	20.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.05	Call			110.00000	113	28.30	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,040.00000	2,950	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			64.00000	65	30.85	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,244.00000	4,152	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			291.00000	308	23.36	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,321.00000	1,245	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			201.00000	209	25.46	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,931.00000	1,846	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			382.00000	408	22.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			962.00000	894	22.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			371.00000	395	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,000.00000	931	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			338.00000	359	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,118.00000	1,045	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			309.00000	327	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,239.00000	1,164	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			328.00000	348	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,158.00000	1,085	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			348.00000	371	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,078.00000	1,007	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			268.00000	282	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,447.00000	1,369	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			253.00000	267	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,533.00000	1,453	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			234.00000	245	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,664.00000	1,582	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			247.00000	259	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,576.00000	1,496	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			222.00000	232	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,752.00000	1,669	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			222.00000	232	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,752.00000	1,669	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			90.00000	92	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,470.00000	3,378	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			228.00000	239	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,708.00000	1,625	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			196.00000	204	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,976.00000	1,891	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			183.00000	190	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,113.00000	2,026	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			160.00000	167	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,340.00000	2,253	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			179.00000	185	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,159.00000	2,071	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			192.00000	199	25.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,021.00000	1,935	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			192.00000	199	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,021.00000	1,935	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			174.00000	181	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,204.00000	2,117	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			174.00000	181	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,204.00000	2,117	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			144.00000	150	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,524.00000	2,436	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			141.00000	146	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,570.00000	2,482	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			148.00000	154	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,478.00000	2,390	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			137.00000	142	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,617.00000	2,528	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			127.00000	131	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,757.00000	2,668	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			113.00000	116	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,992.00000	2,902	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			100.00000	103	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,230.00000	3,139	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			103.00000	105	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,182.00000	3,092	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			107.00000	111	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,087.00000	2,997	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			105.00000	108	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,135.00000	3,044	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			121.00000	125	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,851.00000	2,761	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			124.00000	128	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,804.00000	2,715	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			115.00000	119	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,945.00000	2,855	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			110.00000	113	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,040.00000	2,950	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			118.00000	122	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,898.00000	2,808	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			130.00000	135	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,710.00000	2,621	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			137.00000	142	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,617.00000	2,528	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			124.00000	128	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,804.00000	2,715	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			98.00000	101	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,278.00000	3,187	28.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.44	Call			92.00000	94	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,412.00000	3,321	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			96.00000	98	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,326.00000	3,235	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			96.00000	98	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,326.00000	3,235	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			94.00000	96	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,374.00000	3,282	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			84.00000	86	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,614.00000	3,522	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			92.00000	94	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,422.00000	3,330	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			81.00000	82	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,711.00000	3,619	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			88.00000	90	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,518.00000	3,426	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			86.00000	88	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,566.00000	3,474	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			211.00000	220	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,841.00000	1,757	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			183.00000	190	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,113.00000	2,026	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			165.00000	172	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,295.00000	2,208	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			156.00000	162	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,386.00000	2,299	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			57.00000	58	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,486.00000	4,394	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			240.00000	252	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,620.00000	1,539	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			86.00000	88	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,566.00000	3,474	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			34.00000	34	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,614.00000	5,521	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			260.00000	274	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,490.00000	1,411	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			121.00000	125	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,851.00000	2,761	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			36.00000	37	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,466.00000	5,373	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			275.00000	291	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,405.00000	1,327	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			38.00000	38	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,367.00000	5,275	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			283.00000	299	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,363.00000	1,286	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		107.00000	111	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,087.00000	2,997	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		39.00000	39	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,318.00000	5,225	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		300.00000	318	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,280.00000	1,204	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		40.00000	41	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,220.00000	5,127	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		78.00000	79	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,808.00000	3,715	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		31.00000	31	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,860.00000	5,767	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		217.00000	226	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,796.00000	1,713	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		83.00000	84	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,662.00000	3,571	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		79.00000	81	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,759.00000	3,667	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		31.00000	31	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,811.00000	5,718	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		78.00000	79	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,808.00000	3,715	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		75.00000	76	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,905.00000	3,812	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		72.00000	73	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,002.00000	3,909	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		28.00000	28	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,057.00000	5,965	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		206.00000	215	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,886.00000	1,801	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		98.00000	101	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,278.00000	3,187	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		79.00000	81	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,759.00000	3,667	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		76.00000	77	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,856.00000	3,764	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		30.00000	30	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,910.00000	5,817	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		33.00000	33	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,712.00000	5,619	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		268.00000	282	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,447.00000	1,369	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		37.00000	37	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,417.00000	5,324	32.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.80	Call			359.00000	382	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,039.00000	969	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			42.00000	43	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,122.00000	5,029	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			328.00000	348	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,158.00000	1,085	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			134.00000	138	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,663.00000	2,575	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			105.00000	108	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,135.00000	3,044	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			39.00000	40	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,269.00000	5,176	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			118.00000	122	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,898.00000	2,808	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			94.00000	96	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,374.00000	3,282	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			35.00000	36	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,515.00000	5,422	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			141.00000	146	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,570.00000	2,482	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			134.00000	138	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,663.00000	2,575	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			41.00000	42	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,171.00000	5,078	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			318.00000	338	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,198.00000	1,124	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			35.00000	35	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,564.00000	5,471	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			43.00000	44	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,073.00000	4,980	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			152.00000	158	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,432.00000	2,345	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			46.00000	47	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,926.00000	4,833	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			156.00000	162	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,386.00000	2,299	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			47.00000	48	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,877.00000	4,784	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			49.00000	50	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,779.00000	4,686	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			169.00000	177	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,249.00000	2,163	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			160.00000	167	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,340.00000	2,253	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			48.00000	49	31.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,828.00000	4,735	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		187.00000	194	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		2,067.00000	1,981	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		58.00000	59	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,438.00000	4,346	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		548.00000	590	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		578.00000	526	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		610.00000	657	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		490.00000	444	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		206.00000	215	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,886.00000	1,801	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		61.00000	62	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,341.00000	4,249	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		632.00000	682	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		462.00000	418	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		62.00000	64	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,292.00000	4,200	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		179.00000	185	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,159.00000	2,071	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		169.00000	177	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,249.00000	2,163	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		53.00000	54	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,632.00000	4,540	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		588.00000	634	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		518.00000	470	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		201.00000	209	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,931.00000	1,846	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		59.00000	61	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,389.00000	4,297	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		656.00000	706	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		435.00000	393	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		217.00000	226	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,796.00000	1,713	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		784.00000	844	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		314.00000	280	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		247.00000	259	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,576.00000	1,496	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		62.00000	64	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,292.00000	4,200	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		812.00000	874	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		292.00000	260	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		841.00000	904	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		271.00000	241	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		260.00000	274	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,490.00000	1,411	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.25	Call		66.00000	67	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,195.00000	4,103	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		871.00000	936	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		251.00000	223	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,471.00000	4,564	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,978.00000	3,071	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		8.00000	8	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,529.00000	1,616	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		59.00000	52	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		54.00000	55	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,584.00000	4,491	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		7.00000	8	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,537.00000	7,444	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,720.00000	4,814	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,226.00000	3,319	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		6.00000	6	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,757.00000	1,846	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		37.00000	33	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		9.00000	10	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,289.00000	7,196	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		1,000.00000	1,071	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		180.00000	158	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		300.00000	318	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,280.00000	1,204	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		283.00000	299	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,363.00000	1,286	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		228.00000	239	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,708.00000	1,625	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		73.00000	74	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,953.00000	3,861	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,028.00000	3,121	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		8.00000	7	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,041.00000	2,133	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		20.00000	20	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,143.00000	1,226	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		123.00000	112	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		71.00000	71	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,050.00000	3,958	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		44.00000	45	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,024.00000	4,931	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,177.00000	3,270	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		6.00000	6	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,188.00000	2,281	21.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.95	Put		18.00000	17	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,267.00000	1,352	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		97.00000	88	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,237.00000	2,330	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		17.00000	16	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,310.00000	1,395	18.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		90.00000	81	18.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,276.00000	3,369	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		6.00000	5	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,286.00000	2,379	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		16.00000	16	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,353.00000	1,438	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		83.00000	74	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		680.00000	732	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		409.00000	369	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,078.00000	3,170	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		7.00000	7	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,090.00000	2,182	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		19.00000	19	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,184.00000	1,267	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		114.00000	104	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,375.00000	3,468	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		5.00000	4	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,385.00000	2,478	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		15.00000	14	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,440.00000	1,526	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		70.00000	63	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		730.00000	786	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		360.00000	323	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,425.00000	3,518	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		4.00000	4	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,434.00000	2,527	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		14.00000	13	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,484.00000	1,571	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		64.00000	57	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		757.00000	815	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		336.00000	301	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		67.00000	69	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		4,147.00000	4,055	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,574.00000	3,667	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		4.00000	3	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,582.00000	2,675	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		12.00000	12	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,619.00000	1,707	19.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		49.00000	43	19.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.05	Call			45.00000	46	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,975.00000	4,882	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,624.00000	3,717	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			3.00000	3	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,632.00000	2,725	23.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			12.00000	11	23.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,665.00000	1,753	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			45.00000	40	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,723.00000	3,816	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			3.00000	3	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,731.00000	2,824	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			10.00000	10	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			934.00000	1,002	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			214.00000	188	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,673.00000	3,766	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			3.00000	3	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,681.00000	2,774	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			11.00000	11	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,711.00000	1,799	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			41.00000	36	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			902.00000	969	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			232.00000	205	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,524.00000	3,617	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			4.00000	4	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,533.00000	2,626	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			13.00000	12	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,574.00000	1,661	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			54.00000	48	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,773.00000	3,866	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			3.00000	2	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,780.00000	2,873	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			10.00000	10	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,804.00000	1,893	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			34.00000	29	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			967.00000	1,036	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			196.00000	173	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,922.00000	4,016	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			2.00000	2	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,929.00000	3,022	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			9.00000	8	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,945.00000	2,035	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			25.00000	22	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,070.00000	1,144	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			149.00000	131	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,022.00000	4,115	30.38	0.00	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	4.10	Put		2.00000	1	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		55.00000	56	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,535.00000	4,443	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		0.00000	29	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		0.00000	5,915	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		0.00000	5	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		0.00000	7,891	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.35020	8.25420		20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		670.00000	712	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		666.00000	612	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		634.00000	672	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		730.00000	671	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		600.00000	635	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		796.00000	735	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		568.00000	601	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		864.00000	801	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		511.00000	539	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		1,007.00000	939	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		525.00000	554	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		971.00000	904	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		553.00000	585	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		899.00000	835	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		539.00000	569	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		935.00000	869	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		584.00000	618	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		830.00000	768	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		120.00000	122	29.01	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,016.00000	3,922	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		371.00000	387	23.42	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,516.00000	1,437	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		498.00000	525	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		1,044.00000	975	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		485.00000	511	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,081.00000	1,011	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		450.00000	473	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,195.00000	1,123	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		473.00000	498	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,119.00000	1,048	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		439.00000	461	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,234.00000	1,161	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		407.00000	427	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,353.00000	1,277	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		417.00000	438	22.78	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,313.00000	1,238	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		428.00000	449	22.65	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 14/06/2010 Currency Future	9.10	Put			1,274.00000	1,199	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			461.00000	485	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,157.00000	1,085	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			354.00000	369	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,600.00000	1,519	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			331.00000	345	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,727.00000	1,644	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			346.00000	361	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,642.00000	1,561	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			317.00000	329	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,813.00000	1,729	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			338.00000	353	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,684.00000	1,602	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			131.00000	133	28.57	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,777.00000	3,683	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			324.00000	337	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,770.00000	1,687	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			286.00000	295	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,031.00000	1,945	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			269.00000	278	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,165.00000	2,077	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			242.00000	250	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,387.00000	2,300	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			264.00000	272	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,210.00000	2,122	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			280.00000	289	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,076.00000	1,989	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			371.00000	387	23.42	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,516.00000	1,437	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			774.00000	823	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			520.00000	473	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			310.00000	322	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,856.00000	1,772	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			297.00000	308	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,943.00000	1,858	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			274.00000	283	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,120.00000	2,033	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			253.00000	261	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,299.00000	2,211	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			110.00000	111	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,255.00000	4,161	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			752.00000	800	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			548.00000	499	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			304.00000	315	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,900.00000	1,815	24.58	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 14/06/2010 Currency Future	9.95	Call			291.00000	302	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,987.00000	1,902	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			259.00000	267	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,255.00000	2,166	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			247.00000	256	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,343.00000	2,256	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			107.00000	109	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,303.00000	4,209	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			690.00000	733	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			636.00000	582	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			297.00000	308	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,943.00000	1,858	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			253.00000	261	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,299.00000	2,211	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			231.00000	239	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,477.00000	2,389	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			102.00000	103	29.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,447.00000	4,353	29.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			280.00000	289	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,076.00000	1,989	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			247.00000	256	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,343.00000	2,256	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			236.00000	245	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,432.00000	2,344	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			226.00000	233	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,522.00000	2,433	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			216.00000	223	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,612.00000	2,523	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			96.00000	97	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,592.00000	4,497	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			710.00000	754	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			606.00000	554	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			304.00000	315	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,900.00000	1,815	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			103.00000	105	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,399.00000	4,305	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			895.00000	953	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			391.00000	352	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			362.00000	378	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,558.00000	1,478	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			291.00000	302	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,987.00000	1,902	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			921.00000	981	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			367.00000	330	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			310.00000	322	24.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,856.00000	1,772	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			118.00000	120	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,064.00000	3,970	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			949.00000	1,010	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			344.00000	309	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			379.00000	397	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,475.00000	1,397	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			362.00000	378	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,558.00000	1,478	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			116.00000	118	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,112.00000	4,017	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			977.00000	1,039	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			322.00000	289	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			388.00000	407	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,434.00000	1,356	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,505.00000	4,601	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,019.00000	3,114	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			14.00000	14	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,599.00000	1,687	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			94.00000	87	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			168.00000	172	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,164.00000	3,072	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			59.00000	59	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,054.00000	5,959	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			34.00000	35	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,530.00000	7,434	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,755.00000	4,851	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,265.00000	3,361	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			11.00000	11	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,817.00000	1,909	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			63.00000	58	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			186.00000	191	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,932.00000	2,841	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			105.00000	107	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,351.00000	4,257	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			63.00000	64	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,809.00000	5,713	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			37.00000	38	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,283.00000	7,187	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,128.00000	1,199	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			224.00000	199	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			398.00000	417	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,394.00000	1,317	23.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.55	Call			346.00000	361	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,642.00000	1,561	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			133.00000	136	28.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,729.00000	3,636	28.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,068.00000	3,163	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			14.00000	13	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,093.00000	2,189	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			39.00000	39	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,233.00000	1,314	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			179.00000	164	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			171.00000	176	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,117.00000	3,025	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			82.00000	83	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,028.00000	4,933	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,286.00000	2,381	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			32.00000	31	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,390.00000	1,475	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			136.00000	125	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			126.00000	129	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,872.00000	3,778	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			88.00000	89	30.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,834.00000	4,739	30.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			161.00000	165	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,257.00000	3,165	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			112.00000	114	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,207.00000	4,113	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			78.00000	79	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,174.00000	5,078	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,315.00000	3,410	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			11.00000	10	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,334.00000	2,430	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			30.00000	30	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,431.00000	1,517	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			127.00000	117	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			797.00000	848	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			493.00000	448	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			155.00000	159	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,351.00000	3,258	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			75.00000	76	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,271.00000	5,176	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,167.00000	3,262	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			12.00000	12	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,189.00000	2,285	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			35.00000	35	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,311.00000	1,394	18.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.10	Put			156.00000	144	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			731.00000	777	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			576.00000	526	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			221.00000	228	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,567.00000	2,478	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			146.00000	149	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,492.00000	3,399	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			72.00000	72	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,417.00000	5,322	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,117.00000	3,213	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			13.00000	12	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,141.00000	2,237	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			37.00000	37	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,271.00000	1,354	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			167.00000	154	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			144.00000	147	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,539.00000	3,446	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			100.00000	101	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,495.00000	4,401	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			70.00000	71	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,466.00000	5,371	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			211.00000	218	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,657.00000	2,568	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			141.00000	144	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,587.00000	3,494	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			98.00000	99	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,544.00000	4,449	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			69.00000	70	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,515.00000	5,420	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			152.00000	155	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,398.00000	3,305	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			74.00000	75	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,320.00000	5,224	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,364.00000	3,460	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			10.00000	10	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,383.00000	2,478	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			29.00000	28	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,472.00000	1,559	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			118.00000	109	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			820.00000	873	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			466.00000	423	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			242.00000	250	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,387.00000	2,300	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			158.00000	162	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,304.00000	3,212	27.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.40	Call		76.00000	77	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,222.00000	5,127	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,414.00000	3,509	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		10.00000	9	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,431.00000	2,527	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		27.00000	26	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,514.00000	1,601	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		110.00000	101	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		844.00000	899	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		440.00000	398	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,463.00000	3,559	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		9.00000	9	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,480.00000	2,575	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		26.00000	25	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,556.00000	1,644	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		102.00000	94	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		869.00000	925	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		415.00000	375	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		164.00000	169	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,210.00000	3,118	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		114.00000	116	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,160.00000	4,065	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		79.00000	80	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,125.00000	5,030	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,612.00000	3,708	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		8.00000	7	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,626.00000	2,721	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		22.00000	21	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,685.00000	1,775	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		81.00000	74	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		175.00000	179	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,070.00000	2,979	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		83.00000	84	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,979.00000	4,884	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,661.00000	3,757	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		7.00000	7	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,675.00000	2,770	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		21.00000	20	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,729.00000	1,819	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		75.00000	69	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		178.00000	183	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,024.00000	2,933	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		122.00000	124	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,968.00000	3,874	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		85.00000	86	30.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,930.00000	4,836	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,711.00000	3,807	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		7.00000	7	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,724.00000	2,819	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		20.00000	19	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,773.00000	1,864	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		69.00000	63	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,005.00000	1,070	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		301.00000	269	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		182.00000	187	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,978.00000	2,887	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		124.00000	126	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,920.00000	3,826	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		86.00000	87	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,882.00000	4,787	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,761.00000	3,856	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		6.00000	6	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,773.00000	2,868	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		19.00000	18	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,035.00000	1,101	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		281.00000	251	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,562.00000	3,658	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		8.00000	8	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,577.00000	2,673	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		23.00000	22	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,642.00000	1,731	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		87.00000	80	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		53.00000	54	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,299.00000	6,204	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		149.00000	152	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,445.00000	3,352	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		52.00000	53	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,348.00000	6,253	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		51.00000	52	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,397.00000	6,302	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,959.00000	4,055	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		5.00000	5	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,969.00000	3,065	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		15.00000	14	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,999.00000	2,093	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		45.00000	43	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,161.00000	1,237	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		207.00000	187	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		652.00000	691	20.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		698.00000	641	20.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.80	Call		94.00000	96	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,640.00000	4,545	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		57.00000	58	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,103.00000	6,008	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		4,009.00000	4,104	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		5.00000	4	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,045.00000	2,141	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		41.00000	41	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,195.00000	1,275	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		191.00000	175	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		0.00000	29	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		0.00000	7,929	33.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.99770	12.95290		16.36	363,935.60	28	22,079.00
£ / R On 14/09/2009 Currency Future	12.95	Call		411.00000	405	16.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		408.00000	357	16.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		432.00000	430	16.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		379.00000	333	16.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		353.00000	341	16.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		500.00000	444	16.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		304.00000	289	17.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		601.00000	542	17.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		289.00000	274	17.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		636.00000	576	17.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		248.00000	232	17.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		745.00000	685	17.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		204.00000	187	18.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		901.00000	839	18.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		236.00000	220	17.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		783.00000	722	17.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		261.00000	245	17.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		708.00000	648	17.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		261.00000	245	17.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		708.00000	648	17.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		353.00000	341	16.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		500.00000	444	16.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		225.00000	208	18.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		822.00000	761	18.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		274.00000	259	17.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		672.00000	612	17.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		336.00000	323	16.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		533.00000	475	16.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		319.00000	306	16.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		566.00000	508	16.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		336.00000	323	16.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.15	Put			533.00000	475	16.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			391.00000	381	16.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			438.00000	383	16.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			432.00000	430	16.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			379.00000	333	16.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			510.00000	513	16.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			307.00000	265	16.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			457.00000	457	16.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			354.00000	309	16.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			371.00000	360	16.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			468.00000	413	16.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			214.00000	197	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			861.00000	799	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			204.00000	187	18.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			901.00000	839	18.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			132.00000	116	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,279.00000	1,218	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			176.00000	159	18.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,023.00000	961	18.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			160.00000	143	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,107.00000	1,045	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			167.00000	151	18.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,065.00000	1,003	18.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			160.00000	143	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,107.00000	1,045	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			138.00000	122	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,236.00000	1,174	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			115.00000	99	20.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,412.00000	1,352	20.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			120.00000	104	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,367.00000	1,307	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			132.00000	116	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,279.00000	1,218	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			105.00000	90	20.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,502.00000	1,442	20.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			96.00000	81	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,593.00000	1,534	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			92.00000	77	20.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,639.00000	1,580	20.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			110.00000	94	20.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,457.00000	1,397	20.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			68.00000	56	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,966.00000	1,908	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			56.00000	45	22.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,203.00000	2,147	22.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.60	Call			39.00000	32	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,686.00000	2,634	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			47.00000	37	23.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,444.00000	2,390	23.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			50.00000	40	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,347.00000	2,293	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			54.00000	43	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,251.00000	2,196	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			68.00000	56	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,966.00000	1,908	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			84.00000	70	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,731.00000	1,673	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			74.00000	61	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,871.00000	1,813	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			56.00000	45	22.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,203.00000	2,147	22.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			61.00000	49	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,108.00000	2,051	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			66.00000	53	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,013.00000	1,956	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			58.00000	47	22.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,155.00000	2,099	22.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			63.00000	51	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,060.00000	2,003	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			71.00000	58	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,918.00000	1,861	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			66.00000	53	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,013.00000	1,956	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			48.00000	39	23.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,395.00000	2,341	23.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			52.00000	42	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,299.00000	2,244	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			77.00000	64	21.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,825.00000	1,766	21.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			47.00000	37	23.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,444.00000	2,390	23.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			39.00000	32	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,686.00000	2,634	24.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			43.00000	35	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,540.00000	2,487	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			38.00000	31	24.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,735.00000	2,683	24.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			36.00000	30	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,784.00000	2,732	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			42.00000	34	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	15.50	Put		2,589.00000	2,536	24.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		100.00000	85	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,548.00000	1,488	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		34.00000	28	25.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,881.00000	2,830	25.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		81.00000	67	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,778.00000	1,719	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		71.00000	58	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,918.00000	1,861	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		45.00000	36	23.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,492.00000	2,438	23.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		110.00000	94	20.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,457.00000	1,397	20.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		145.00000	128	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		1,192.00000	1,131	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		152.00000	135	19.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		1,149.00000	1,088	19.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		126.00000	110	19.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,323.00000	1,262	19.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		88.00000	74	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,685.00000	1,626	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		48.00000	39	23.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,395.00000	2,341	23.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		32.00000	26	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,979.00000	2,928	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		45.00000	36	23.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,492.00000	2,438	23.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		34.00000	28	25.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,881.00000	2,830	25.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		32.00000	26	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,979.00000	2,928	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		30.00000	25	25.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		3,077.00000	3,027	25.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		28.00000	23	26.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		3,175.00000	3,126	26.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		58.00000	47	22.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		2,155.00000	2,099	22.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		40.00000	33	24.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,637.00000	2,585	24.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		35.00000	29	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,832.00000	2,781	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		40.00000	33	24.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,637.00000	2,585	24.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		33.00000	27	25.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,930.00000	2,879	25.29	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 14/09/2009 Currency Future	15.95	Call			31.00000	25	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,028.00000	2,978	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			29.00000	24	25.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,126.00000	3,076	25.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			100.00000	85	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,548.00000	1,488	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			25.00000	21	26.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,372.00000	3,323	26.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			126.00000	110	19.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,323.00000	1,262	19.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			81.00000	67	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,778.00000	1,719	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			54.00000	43	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,251.00000	2,196	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			84.00000	70	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,731.00000	1,673	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			185.00000	168	18.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			982.00000	920	18.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			167.00000	151	18.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,065.00000	1,003	18.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			138.00000	122	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,236.00000	1,174	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			88.00000	74	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,685.00000	1,626	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			176.00000	159	18.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,023.00000	961	18.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			194.00000	177	18.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			941.00000	879	18.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			105.00000	90	20.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,502.00000	1,442	20.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			214.00000	197	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			861.00000	799	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,853.00000	4,898	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,359.00000	3,403	28.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			6.00000	5	28.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,884.00000	1,924	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			31.00000	27	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			597.00000	605	16.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			244.00000	207	16.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			16.00000	14	29.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,163.00000	4,116	29.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			7.00000	6	32.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,654.00000	5,608	32.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			3.00000	3	35.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.10	Put			7,150.00000	7,105	35.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,303.00000	5,348	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,807.00000	3,851	31.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			4.00000	3	31.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,323.00000	2,364	23.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			20.00000	16	23.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			911.00000	934	16.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			108.00000	86	16.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			21.00000	18	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,718.00000	3,670	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			9.00000	8	31.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,206.00000	5,160	31.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			4.00000	3	35.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,701.00000	6,656	35.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,553.00000	5,598	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,056.00000	4,100	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			3.00000	2	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,568.00000	2,609	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			15.00000	12	25.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,116.00000	1,153	16.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			63.00000	55	16.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			24.00000	20	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,471.00000	3,422	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			10.00000	9	31.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,957.00000	4,911	31.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			5.00000	4	34.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,452.00000	6,406	34.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			567.00000	573	16.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			264.00000	226	16.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			661.00000	672	16.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			208.00000	174	16.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			538.00000	543	16.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			285.00000	245	16.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			483.00000	485	16.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			330.00000	287	16.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			694.00000	706	16.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			191.00000	159	16.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			628.00000	638	16.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			226.00000	190	16.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			457.00000	457	16.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			354.00000	309	16.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			274.00000	259	17.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			672.00000	612	17.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.70	Call		538.00000	543	16.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		285.00000	245	16.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		319.00000	306	16.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		566.00000	508	16.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call		0.00000	3,104	27.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put		0.00000	7	27.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call		0.00000	2,119	22.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put		0.00000	22	22.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	16	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put		0.00000	3,918	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call		0.00000	5	33.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put		0.00000	5,907	33.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call		0.00000	2	37.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put		0.00000	7,904	37.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.21550	13.16730		17.45	26,431.00	2	13,296.00
£ / R On 14/12/2009 Currency Future	13.15	Call		665.00000	647	17.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		648.00000	582	17.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		685.00000	670	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		618.00000	554	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		591.00000	569	17.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		773.00000	704	17.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		541.00000	519	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		873.00000	803	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		496.00000	473	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		978.00000	908	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		442.00000	419	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,125.00000	1,054	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		442.00000	419	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,125.00000	1,054	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		481.00000	459	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,014.00000	943	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		481.00000	459	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,014.00000	943	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		496.00000	473	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		978.00000	908	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		510.00000	488	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		943.00000	872	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		510.00000	488	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		943.00000	872	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		608.00000	588	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		741.00000	672	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		557.00000	535	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		839.00000	770	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		468.00000	445	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,050.00000	980	18.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.55	Call			525.00000	503	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			908.00000	837	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			468.00000	445	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,050.00000	980	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			573.00000	552	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			806.00000	736	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			645.00000	626	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			678.00000	610	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			685.00000	670	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			618.00000	554	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			755.00000	742	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			537.00000	476	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			731.00000	717	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			564.00000	502	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			510.00000	488	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			943.00000	872	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			455.00000	432	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,087.00000	1,016	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			344.00000	323	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,477.00000	1,407	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			406.00000	384	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,239.00000	1,168	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			395.00000	372	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,278.00000	1,207	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			395.00000	372	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,278.00000	1,207	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			384.00000	362	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,317.00000	1,246	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			354.00000	332	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,437.00000	1,367	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			318.00000	297	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,601.00000	1,531	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			335.00000	314	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,518.00000	1,448	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			327.00000	305	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,559.00000	1,490	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			310.00000	289	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,642.00000	1,573	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			253.00000	234	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,985.00000	1,918	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			259.00000	240	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,942.00000	1,874	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			294.00000	274	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,727.00000	1,658	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			279.00000	259	21.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.70	Put			1,812.00000	1,744	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			266.00000	246	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,898.00000	1,831	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			241.00000	222	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,073.00000	2,007	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			229.00000	212	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,162.00000	2,096	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			217.00000	202	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,250.00000	2,186	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			174.00000	158	22.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,606.00000	2,543	22.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			384.00000	362	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,317.00000	1,246	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			364.00000	342	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,396.00000	1,326	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			430.00000	407	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,162.00000	1,091	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			294.00000	274	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,727.00000	1,658	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			374.00000	352	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,356.00000	1,286	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			302.00000	281	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,684.00000	1,616	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			287.00000	266	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,769.00000	1,701	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			272.00000	253	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,855.00000	1,787	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			223.00000	207	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,206.00000	2,141	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			442.00000	419	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,125.00000	1,054	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			418.00000	395	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,200.00000	1,130	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			374.00000	352	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,356.00000	1,286	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			302.00000	281	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,684.00000	1,616	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			247.00000	228	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,029.00000	1,963	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			287.00000	266	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,769.00000	1,701	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			235.00000	217	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,118.00000	2,051	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			430.00000	407	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,162.00000	1,091	19.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.40	Call			327.00000	305	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,559.00000	1,490	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			253.00000	234	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,985.00000	1,918	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			335.00000	314	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,518.00000	1,448	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,871.00000	4,918	26.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			3.00000	2	26.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,394.00000	3,438	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			27.00000	23	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,947.00000	1,983	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			80.00000	68	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			830.00000	820	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			463.00000	404	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			156.00000	141	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,789.00000	2,725	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			73.00000	62	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,205.00000	4,146	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			33.00000	29	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,665.00000	5,614	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			20.00000	17	29.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,152.00000	7,102	29.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,319.00000	5,366	26.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	26.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,836.00000	3,881	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			19.00000	16	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,371.00000	2,414	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			54.00000	48	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,093.00000	1,093	16.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			276.00000	228	16.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			199.00000	184	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,382.00000	2,319	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			91.00000	78	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,774.00000	3,713	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			41.00000	36	26.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,224.00000	5,171	26.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			22.00000	20	28.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,705.00000	6,654	28.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,568.00000	5,616	26.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			1.00000	0	26.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,083.00000	4,127	26.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			16.00000	11	26.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,613.00000	2,656	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			46.00000	41	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,263.00000	1,279	16.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.10	Put			196.00000	164	16.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			103.00000	89	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,536.00000	3,474	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			47.00000	41	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,980.00000	4,925	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			24.00000	22	28.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,457.00000	6,406	28.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			573.00000	552	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			806.00000	736	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			779.00000	767	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			512.00000	451	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			940.00000	934	16.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			373.00000	318	16.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			884.00000	875	16.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			416.00000	360	16.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			779.00000	767	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			512.00000	451	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			856.00000	847	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			439.00000	382	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			804.00000	793	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			487.00000	427	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			708.00000	693	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			590.00000	528	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			627.00000	606	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			709.00000	641	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			406.00000	384	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,239.00000	1,168	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			591.00000	569	17.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			773.00000	704	17.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			665.00000	647	17.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			648.00000	582	17.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			645.00000	626	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			678.00000	610	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			384.00000	362	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,317.00000	1,246	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			557.00000	535	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			839.00000	770	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			418.00000	395	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,200.00000	1,130	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			541.00000	519	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			873.00000	803	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			0.00000	3,145	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			0.00000	29	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			0.00000	2,172	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			0.00000	57	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 14/12/2009 Currency Future	17.10	Call			0.00000	68	25.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			0.00000	3,953	25.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			0.00000	26	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			0.00000	5,910	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			0.00000	14	30.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			0.00000	7,899	30.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.43740		13.38500		17.90	0.00	0	20.00
£ / R On 15/03/2010 Currency Future	13.30	Call			878.00000	859	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			793.00000	721	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			784.00000	760	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			949.00000	873	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			733.00000	708	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,048.00000	971	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			717.00000	692	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,082.00000	1,005	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			671.00000	646	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,186.00000	1,108	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			629.00000	603	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,294.00000	1,216	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			686.00000	661	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,151.00000	1,073	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			701.00000	676	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,116.00000	1,039	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			802.00000	778	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			917.00000	841	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			750.00000	725	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,015.00000	938	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			657.00000	631	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,222.00000	1,144	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			766.00000	742	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			981.00000	905	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,921.00000	3,970	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			36.00000	32	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,949.00000	2,995	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			64.00000	57	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,017.00000	2,040	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			132.00000	102	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,281.00000	1,273	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			396.00000	336	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			520.00000	495	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,635.00000	1,557	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			350.00000	331	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,465.00000	2,394	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			237.00000	220	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,352.00000	3,283	23.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.50	Call			165.00000	153	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,280.00000	4,215	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,824.00000	3,872	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			39.00000	34	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,852.00000	2,898	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			67.00000	60	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,934.00000	1,955	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			149.00000	117	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,223.00000	1,213	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			438.00000	376	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			499.00000	474	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,714.00000	1,637	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			336.00000	317	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,551.00000	2,480	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			229.00000	212	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,444.00000	3,375	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			159.00000	146	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,374.00000	4,309	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,726.00000	3,774	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			41.00000	36	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,756.00000	2,801	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			71.00000	64	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,853.00000	1,871	16.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			168.00000	134	16.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,167.00000	1,155	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			482.00000	418	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			480.00000	455	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,795.00000	1,717	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			323.00000	304	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,638.00000	2,567	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			220.00000	204	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,535.00000	3,467	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			153.00000	140	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,468.00000	4,403	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,628.00000	3,676	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			43.00000	38	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,661.00000	2,704	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			76.00000	67	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,774.00000	1,790	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			189.00000	152	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,113.00000	1,100	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			528.00000	462	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			461.00000	436	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,876.00000	1,799	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			310.00000	292	22.38	0.00	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	15.80	Put			2,725.00000	2,654	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			213.00000	197	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,628.00000	3,559	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			147.00000	134	25.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,562.00000	4,497	25.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,482.00000	3,529	21.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			47.00000	42	21.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,518.00000	2,560	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			83.00000	72	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,658.00000	1,670	16.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			223.00000	183	16.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,037.00000	1,021	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			602.00000	534	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			435.00000	410	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,000.00000	1,923	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			293.00000	274	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,858.00000	2,787	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			202.00000	186	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,767.00000	3,699	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			139.00000	126	25.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,704.00000	4,639	25.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,579.00000	3,627	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			44.00000	40	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,613.00000	2,656	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			78.00000	69	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,735.00000	1,749	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			200.00000	162	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,087.00000	1,073	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			552.00000	486	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			452.00000	427	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,917.00000	1,840	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			304.00000	286	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,769.00000	2,698	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			209.00000	193	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,674.00000	3,606	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			144.00000	131	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,609.00000	4,544	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,872.00000	3,921	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			37.00000	33	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,900.00000	2,946	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			65.00000	59	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,975.00000	1,997	16.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			140.00000	110	16.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,251.00000	1,243	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			416.00000	355	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
£ / R On 15/03/2010 Currency Future	14.55	Call			510.00000	484	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,675.00000	1,597	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			343.00000	324	22.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,508.00000	2,437	22.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			233.00000	216	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,398.00000	3,329	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			162.00000	149	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,327.00000	4,262	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,677.00000	3,725	22.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			42.00000	37	22.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,708.00000	2,753	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			73.00000	65	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,813.00000	1,830	16.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			178.00000	143	16.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,140.00000	1,127	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			505.00000	440	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			470.00000	445	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,835.00000	1,758	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			317.00000	298	22.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,682.00000	2,611	22.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			216.00000	201	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,581.00000	3,513	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			150.00000	137	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,515.00000	4,450	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,775.00000	3,823	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			40.00000	35	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,804.00000	2,849	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			69.00000	62	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,893.00000	1,913	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			158.00000	125	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,194.00000	1,184	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			459.00000	396	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			489.00000	464	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,754.00000	1,677	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			330.00000	311	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,595.00000	2,523	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			224.00000	208	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,489.00000	3,421	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			156.00000	143	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,421.00000	4,356	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,530.00000	3,578	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			45.00000	41	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,565.00000	2,608	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			80.00000	71	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,696.00000	1,710	16.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.90	Put		211.00000	172	16.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,062.00000	1,047	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put		577.00000	509	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		443.00000	419	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,958.00000	1,881	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		298.00000	280	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,813.00000	2,743	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		205.00000	190	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,720.00000	3,652	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		141.00000	129	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,656.00000	4,591	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		733.00000	708	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,048.00000	971	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		4,118.00000	4,163	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		33.00000	25	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		3,142.00000	3,189	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		57.00000	51	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		2,187.00000	2,225	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		102.00000	88	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,405.00000	1,409	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		320.00000	271	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		565.00000	540	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,480.00000	1,402	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		381.00000	358	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,296.00000	2,221	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		256.00000	238	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,171.00000	3,101	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		179.00000	164	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,094.00000	4,027	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		0.00000	73	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		0.00000	5,935	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		0.00000	29	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		0.00000	7,892	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.65580	13.59890		18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,026.00000	1,002	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		977.00000	896	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		952.00000	926	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,103.00000	1,020	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		884.00000	858	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,236.00000	1,152	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		838.00000	811	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,339.00000	1,255	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		794.00000	767	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,445.00000	1,361	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		853.00000	826	18.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.05	Put			1,304.00000	1,220	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			869.00000	842	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,270.00000	1,186	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			884.00000	858	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,236.00000	1,152	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			901.00000	874	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,202.00000	1,118	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,086.00000	1,063	17.70	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put			887.00000	808	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			970.00000	944	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,071.00000	988	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			281.00000	262	23.86	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,182.00000	4,107	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			917.00000	891	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,169.00000	1,085	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			823.00000	796	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,374.00000	1,290	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			970.00000	944	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,071.00000	988	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			901.00000	874	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,202.00000	1,118	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,045.00000	1,022	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			946.00000	866	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,065.00000	1,042	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			916.00000	837	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,150.00000	1,129	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			801.00000	724	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,107.00000	1,085	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			858.00000	779	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			934.00000	908	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,136.00000	1,053	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			703.00000	675	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,704.00000	1,620	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			766.00000	739	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,518.00000	1,433	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,640.00000	1,644	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			391.00000	338	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,342.00000	1,327	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			593.00000	522	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			549.00000	524	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,300.00000	2,218	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			396.00000	375	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,148.00000	3,070	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			293.00000	274	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,044.00000	3,968	23.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.35	Call			218.00000	202	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,969.00000	4,896	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,674.00000	1,679	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			375.00000	324	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,368.00000	1,355	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			569.00000	499	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,128.00000	1,107	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			829.00000	751	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			780.00000	753	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,481.00000	1,397	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			558.00000	533	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,259.00000	2,177	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			403.00000	382	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,104.00000	3,026	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			297.00000	278	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,998.00000	3,923	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			221.00000	205	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,922.00000	4,849	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,012.00000	5,066	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			13.00000	10	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,560.00000	3,612	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			61.00000	56	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,199.00000	2,222	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			200.00000	166	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,218.00000	1,200	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			719.00000	644	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			430.00000	408	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,931.00000	2,852	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			273.00000	255	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,274.00000	4,199	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			176.00000	163	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,677.00000	5,607	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			115.00000	104	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,116.00000	7,048	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,455.00000	5,510	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			6.00000	5	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,999.00000	4,052	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			51.00000	46	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,582.00000	2,618	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			133.00000	113	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,449.00000	1,439	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			500.00000	433	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			499.00000	477	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,550.00000	2,471	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			311.00000	291	23.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.15	Put		3,862.00000	3,785	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		200.00000	185	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,251.00000	5,179	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		131.00000	119	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,682.00000	6,613	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,703.00000	5,759	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		4.00000	3	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,239.00000	4,289	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		40.00000	33	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,804.00000	2,846	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		105.00000	90	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,606.00000	1,609	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		407.00000	353	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		541.00000	516	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,342.00000	2,260	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		334.00000	315	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,636.00000	3,559	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		215.00000	199	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,016.00000	4,943	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		141.00000	129	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,442.00000	6,373	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,144.00000	4,194	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		46.00000	38	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,171.00000	3,222	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		72.00000	66	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,281.00000	2,309	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		182.00000	153	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,539.00000	1,539	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		440.00000	384	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		727.00000	700	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,628.00000	1,544	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		524.00000	500	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,425.00000	2,344	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		378.00000	357	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,279.00000	3,202	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,268.00000	3,320	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		69.00000	64	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,366.00000	2,396	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		167.00000	140	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		753.00000	726	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,554.00000	1,470	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		390.00000	369	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,191.00000	3,113	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		289.00000	270	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,090.00000	4,014	23.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.35	Call			4,287.00000	4,337	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			38.00000	31	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,317.00000	3,368	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			68.00000	62	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,409.00000	2,440	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			160.00000	134	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			277.00000	259	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,228.00000	4,153	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			668.00000	641	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,819.00000	1,735	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			483.00000	461	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,634.00000	2,555	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			350.00000	330	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,501.00000	3,424	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			260.00000	243	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,412.00000	4,338	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			614.00000	588	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,016.00000	1,932	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			444.00000	422	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,845.00000	2,767	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			325.00000	305	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,726.00000	3,649	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			241.00000	225	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,643.00000	4,569	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,902.00000	3,954	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			53.00000	48	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,939.00000	2,984	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			90.00000	78	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,080.00000	2,098	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			231.00000	192	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,394.00000	1,382	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			546.00000	476	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			567.00000	541	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,218.00000	2,136	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			409.00000	388	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,060.00000	2,982	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			302.00000	283	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,953.00000	3,877	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			224.00000	208	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,875.00000	4,803	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,755.00000	3,807	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			56.00000	51	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,965.00000	1,979	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			266.00000	223	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,316.00000	1,301	16.89	0.00	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	12.90	Put		617.00000	545	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,706.00000	3,758	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		57.00000	53	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,759.00000	2,800	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		110.00000	94	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,927.00000	1,940	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		278.00000	235	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,291.00000	1,275	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		642.00000	569	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		532.00000	508	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,384.00000	2,302	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		384.00000	363	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,235.00000	3,157	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		285.00000	266	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,136.00000	4,060	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		211.00000	196	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,063.00000	4,990	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,609.00000	3,661	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		60.00000	55	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,670.00000	2,709	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		121.00000	103	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,853.00000	1,864	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		304.00000	258	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,242.00000	1,224	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		693.00000	619	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		516.00000	492	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,468.00000	2,386	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		372.00000	352	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,323.00000	3,246	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		206.00000	190	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,157.00000	5,085	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,511.00000	3,563	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		62.00000	57	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,780.00000	1,789	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		331.00000	283	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,195.00000	1,176	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		746.00000	670	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		361.00000	340	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,412.00000	3,335	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		269.00000	251	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,320.00000	4,246	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,804.00000	3,856	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		55.00000	50	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,849.00000	2,892	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		100.00000	86	17.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.85	Call			2,003.00000	2,018	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			254.00000	213	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,951.00000	4,003	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			52.00000	47	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,985.00000	3,030	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			86.00000	74	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,120.00000	2,139	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			221.00000	183	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,422.00000	1,410	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			523.00000	455	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			576.00000	550	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,177.00000	2,094	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			416.00000	395	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,017.00000	2,939	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			306.00000	287	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,907.00000	3,831	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			227.00000	212	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,829.00000	4,756	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,985.00000	3,030	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			86.00000	74	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,120.00000	2,139	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			221.00000	183	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,422.00000	1,410	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			523.00000	455	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			576.00000	550	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,177.00000	2,094	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,657.00000	3,709	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			59.00000	54	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,714.00000	2,754	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			115.00000	98	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,890.00000	1,902	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			291.00000	246	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,266.00000	1,249	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			667.00000	594	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			208.00000	193	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,110.00000	5,038	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,626.00000	2,664	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			127.00000	108	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,816.00000	1,826	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			317.00000	270	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			508.00000	484	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,509.00000	2,429	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			367.00000	346	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,368.00000	3,290	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			203.00000	188	24.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.60	Put		5,204.00000	5,132	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		4,097.00000	4,146	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		49.00000	41	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		3,122.00000	3,174	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		73.00000	68	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		2,239.00000	2,265	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		190.00000	160	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,506.00000	1,506	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		457.00000	400	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		605.00000	578	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,056.00000	1,973	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		437.00000	415	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		2,888.00000	2,809	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		320.00000	300	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,771.00000	3,694	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		238.00000	222	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,689.00000	4,616	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		0.00000	144	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		0.00000	6,038	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		0.00000	78	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		0.00000	7,972	27.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.13800	11.09980		16.41	17,965,594.00	1,613	22,131.00
€ / R On 14/09/2009 Currency Future	11.10	Call		328.00000	347	16.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		328.00000	309	16.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		373.00000	398	16.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		274.00000	260	16.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		307.00000	322	16.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		357.00000	334	16.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		251.00000	264	16.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		451.00000	426	16.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		234.00000	247	16.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		484.00000	459	16.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		204.00000	216	17.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		554.00000	528	17.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		144.00000	153	17.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		744.00000	715	17.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		178.00000	188	17.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		628.00000	600	17.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		204.00000	216	17.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		554.00000	528	17.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		190.00000	202	17.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		591.00000	564	17.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		219.00000	231	17.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		519.00000	493	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 14/09/2009 Currency Future	11.35	Call			234.00000	247	16.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			484.00000	459	16.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			166.00000	176	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			666.00000	638	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			155.00000	164	17.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			705.00000	676	17.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			125.00000	134	18.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			826.00000	796	18.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			117.00000	125	18.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			867.00000	837	18.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			134.00000	143	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			785.00000	755	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			109.00000	117	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			909.00000	879	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			95.00000	102	18.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			995.00000	964	18.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			102.00000	109	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			952.00000	921	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			88.00000	95	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			1,039.00000	1,007	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			82.00000	89	19.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			1,083.00000	1,051	19.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			55.00000	59	19.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,355.00000	1,321	19.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			63.00000	68	19.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,263.00000	1,230	19.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			67.00000	73	19.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,217.00000	1,185	19.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			51.00000	56	20.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,401.00000	1,368	20.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			48.00000	52	20.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,448.00000	1,414	20.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			42.00000	46	20.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,542.00000	1,508	20.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			39.00000	43	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,589.00000	1,555	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			32.00000	36	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,732.00000	1,698	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			25.00000	28	21.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,925.00000	1,890	21.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			20.00000	22	22.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			2,120.00000	2,084	22.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			21.00000	23	22.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,071.00000	2,035	22.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			21.00000	23	22.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.15	Put			2,071.00000	2,035	22.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			14.00000	15	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,414.00000	2,377	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			13.00000	15	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,464.00000	2,427	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			15.00000	16	22.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,365.00000	2,328	22.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			16.00000	17	22.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,316.00000	2,279	22.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			17.00000	18	22.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,267.00000	2,230	22.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			17.00000	18	22.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,267.00000	2,230	22.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			19.00000	21	22.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,169.00000	2,133	22.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			12.00000	12	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,612.00000	2,574	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			10.00000	10	23.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,760.00000	2,722	23.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			9.00000	10	24.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,810.00000	2,772	24.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			13.00000	14	23.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,513.00000	2,476	23.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			18.00000	19	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,218.00000	2,181	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			18.00000	19	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,218.00000	2,181	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			16.00000	17	22.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,316.00000	2,279	22.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			24.00000	26	21.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,974.00000	1,938	21.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			11.00000	12	23.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,661.00000	2,624	23.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			12.00000	13	23.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,562.00000	2,525	23.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			9.00000	10	24.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,810.00000	2,772	24.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			9.00000	9	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,859.00000	2,821	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			9.00000	9	24.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,909.00000	2,871	24.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			8.00000	8	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,008.00000	2,970	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			10.00000	11	23.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,711.00000	2,673	23.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.10	Call			22.00000	25	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			2,022.00000	1,987	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			7.00000	7	24.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,107.00000	3,069	24.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			4.00000	4	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,754.00000	3,716	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			10.00000	11	23.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,711.00000	2,673	23.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			8.00000	8	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,008.00000	2,970	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			7.00000	7	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,207.00000	3,169	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			6.00000	6	25.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,306.00000	3,268	25.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			6.00000	5	25.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,406.00000	3,367	25.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			5.00000	5	25.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,505.00000	3,467	25.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			13.00000	14	23.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,513.00000	2,476	23.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			7.00000	7	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,207.00000	3,169	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			6.00000	6	25.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,306.00000	3,268	25.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			37.00000	40	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,637.00000	1,602	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			32.00000	36	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,732.00000	1,698	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			28.00000	31	21.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,828.00000	1,793	21.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			13.00000	15	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,464.00000	2,427	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			8.00000	9	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,958.00000	2,921	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			8.00000	8	24.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			3,058.00000	3,020	24.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			7.00000	7	24.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,157.00000	3,119	24.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			22.00000	25	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			2,022.00000	1,987	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			28.00000	31	21.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,828.00000	1,793	21.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			30.00000	33	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,780.00000	1,745	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			27.00000	30	21.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.95	Put			1,877.00000	1,842	21.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			10.00000	10	23.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,760.00000	2,722	23.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			24.00000	26	21.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,974.00000	1,938	21.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			12.00000	13	23.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,562.00000	2,525	23.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			34.00000	38	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,685.00000	1,650	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			42.00000	46	20.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,542.00000	1,508	20.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			58.00000	64	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,309.00000	1,276	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			45.00000	49	20.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,495.00000	1,461	20.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			77.00000	83	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,127.00000	1,095	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			58.00000	64	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,309.00000	1,276	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			30.00000	33	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,780.00000	1,745	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			82.00000	89	19.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			1,083.00000	1,051	19.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			72.00000	78	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,172.00000	1,140	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			77.00000	83	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,127.00000	1,095	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			39.00000	43	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,589.00000	1,555	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,700.00000	4,738	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,200.00000	3,238	19.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	19.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,712.00000	1,748	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			12.00000	10	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			431.00000	455	16.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			231.00000	217	16.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			2.00000	2	27.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,302.00000	4,264	27.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	28.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,801.00000	5,762	28.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	27.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,300.00000	7,262	27.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,000.00000	5,038	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	17.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.60	Call			3,500.00000	3,538	18.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	18.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,008.00000	2,043	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			8.00000	5	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			631.00000	654	16.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			131.00000	116	16.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			3.00000	3	27.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			4,004.00000	3,965	27.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	28.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,501.00000	5,462	28.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			7,000.00000	6,962	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,150.00000	5,188	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,650.00000	3,688	18.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	18.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,155.00000	2,191	20.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			6.00000	3	20.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			745.00000	769	16.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			95.00000	81	16.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			4.00000	4	26.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,854.00000	3,816	26.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	0	28.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,351.00000	5,312	28.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,850.00000	6,812	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			268.00000	282	16.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			418.00000	394	16.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			287.00000	302	16.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			387.00000	364	16.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			219.00000	231	17.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			519.00000	493	17.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			109.00000	117	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			909.00000	879	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			166.00000	176	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			666.00000	638	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			307.00000	322	16.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			357.00000	334	16.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			117.00000	125	18.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			867.00000	837	18.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			350.00000	372	16.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			300.00000	284	16.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			155.00000	164	17.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			705.00000	676	17.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			402.00000	426	16.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.95	Put		252.00000	238	16.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call		526.00000	550	16.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put		176.00000	162	16.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call		461.00000	485	16.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put		211.00000	197	16.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call		560.00000	583	16.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put		160.00000	145	16.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call		493.00000	517	16.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put		193.00000	179	16.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call		0.00000	4,138	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put		0.00000	0	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call		0.00000	3,138	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put		0.00000	0	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call		0.00000	2,142	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put		0.00000	4	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call		0.00000	1,165	16.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put		0.00000	27	16.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call		0.00000	4	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put		0.00000	3,866	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call		0.00000	0	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put		0.00000	5,862	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call		0.00000	0	27.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put		0.00000	7,862	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.32500	11.28410		17.70	124,575.00	11	11,531.00
€ / R On 14/12/2009 Currency Future	11.30	Call		534.00000	549	17.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		550.00000	524	17.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		574.00000	593	17.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		490.00000	468	17.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		463.00000	475	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		679.00000	650	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		447.00000	459	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		713.00000	684	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		431.00000	442	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		747.00000	717	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		350.00000	358	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		966.00000	933	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		402.00000	412	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		818.00000	787	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		416.00000	427	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		782.00000	752	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		287.00000	292	20.20	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,203.00000	1,167	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		44.00000	47	23.63	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,360.00000	3,322	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		388.00000	398	18.95	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 14/12/2009 Currency Future	11.75	Put		854.00000	823	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		375.00000	384	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		891.00000	859	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		362.00000	371	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		928.00000	896	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		327.00000	335	19.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		1,043.00000	1,010	19.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		317.00000	323	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		1,082.00000	1,048	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		306.00000	313	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,122.00000	1,088	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		339.00000	346	19.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		1,004.00000	971	19.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		296.00000	302	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,162.00000	1,127	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		278.00000	283	20.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,244.00000	1,208	20.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		230.00000	233	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,496.00000	1,458	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		245.00000	249	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,410.00000	1,374	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		252.00000	257	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,368.00000	1,332	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		216.00000	220	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,582.00000	1,545	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		210.00000	213	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,626.00000	1,588	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		204.00000	207	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,670.00000	1,632	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		198.00000	201	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,714.00000	1,676	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		177.00000	179	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,893.00000	1,854	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		159.00000	160	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,075.00000	2,035	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		133.00000	139	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,249.00000	2,214	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		145.00000	151	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,161.00000	2,126	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		139.00000	145	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,205.00000	2,170	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		139.00000	145	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,205.00000	2,170	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		107.00000	112	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,473.00000	2,437	23.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.70	Call			102.00000	107	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,518.00000	2,482	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			112.00000	117	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,427.00000	2,392	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			117.00000	122	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,383.00000	2,347	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			122.00000	127	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,338.00000	2,302	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			117.00000	122	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,383.00000	2,347	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			127.00000	133	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,293.00000	2,258	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			89.00000	94	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,655.00000	2,619	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			152.00000	155	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,118.00000	2,080	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			34.00000	38	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,600.00000	3,563	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			97.00000	102	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,563.00000	2,527	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			81.00000	86	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,747.00000	2,711	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			74.00000	78	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,840.00000	2,803	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			67.00000	72	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,933.00000	2,897	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			61.00000	65	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,027.00000	2,990	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			145.00000	151	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,161.00000	2,126	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			133.00000	139	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,249.00000	2,214	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			93.00000	98	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,609.00000	2,573	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			85.00000	90	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,701.00000	2,665	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			77.00000	82	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,793.00000	2,757	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			172.00000	174	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,938.00000	1,899	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			163.00000	164	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,029.00000	1,989	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			107.00000	112	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,473.00000	2,437	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			163.00000	164	22.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Put		2,029.00000	1,989	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		89.00000	94	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,655.00000	2,619	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		167.00000	169	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,983.00000	1,944	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		93.00000	98	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,609.00000	2,573	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		85.00000	90	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,701.00000	2,665	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		71.00000	75	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,886.00000	2,850	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		74.00000	78	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,840.00000	2,803	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		182.00000	184	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,848.00000	1,809	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		187.00000	189	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,803.00000	1,764	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		167.00000	169	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,983.00000	1,944	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		112.00000	117	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,427.00000	2,392	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		187.00000	189	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,803.00000	1,764	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		192.00000	195	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,758.00000	1,720	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		172.00000	174	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,938.00000	1,899	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		237.00000	241	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,453.00000	1,416	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		223.00000	226	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,539.00000	1,501	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		260.00000	265	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,326.00000	1,290	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		216.00000	220	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,582.00000	1,545	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		269.00000	274	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,285.00000	1,249	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		252.00000	257	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,368.00000	1,332	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		223.00000	226	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,539.00000	1,501	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		870.00000	895	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		236.00000	220	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		597.00000	617	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		463.00000	442	17.41	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 14/12/2009 Currency Future	14.65	Call			42.00000	45	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,408.00000	3,370	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,004.00000	1,031	16.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			170.00000	156	16.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			696.00000	718	17.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			362.00000	343	17.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			480.00000	493	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			646.00000	618	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			38.00000	41	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,504.00000	3,466	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,780.00000	1,818	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			46.00000	43	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			645.00000	666	17.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			411.00000	391	17.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			20.00000	22	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,286.00000	4,247	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			11.00000	12	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,777.00000	5,737	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			5.00000	5	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,271.00000	7,230	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,065.00000	2,104	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			31.00000	29	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			809.00000	833	16.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			275.00000	258	16.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			24.00000	26	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,990.00000	3,951	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			13.00000	13	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,479.00000	5,438	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			6.00000	6	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,972.00000	6,931	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			287.00000	292	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,203.00000	1,167	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,210.00000	2,249	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			25.00000	24	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			902.00000	928	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			218.00000	203	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			27.00000	30	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,843.00000	3,805	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			13.00000	14	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,329.00000	5,289	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			6.00000	7	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,822.00000	6,782	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,488.00000	3,529	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			4.00000	4	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,502.00000	2,542	20.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.80	Put		18.00000	17	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,547.00000	1,586	17.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		63.00000	61	17.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		780.00000	803	16.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		295.00000	278	16.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		36.00000	39	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,552.00000	3,514	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		18.00000	19	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,534.00000	4,494	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,587.00000	3,628	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		3.00000	3	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,600.00000	2,640	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		16.00000	15	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,640.00000	1,678	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		55.00000	53	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		839.00000	864	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		255.00000	239	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		40.00000	43	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,456.00000	3,418	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		19.00000	20	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,435.00000	4,395	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,637.00000	3,678	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		3.00000	3	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,649.00000	2,689	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		15.00000	14	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,686.00000	1,724	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		52.00000	49	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		20.00000	21	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,385.00000	4,346	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,389.00000	3,429	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		5.00000	4	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,404.00000	2,444	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		20.00000	19	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,456.00000	1,494	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		72.00000	69	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		723.00000	745	16.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		339.00000	320	16.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		33.00000	36	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,649.00000	3,611	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		17.00000	18	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,633.00000	4,593	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,290.00000	3,330	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		6.00000	5	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,307.00000	2,346	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		23.00000	21	19.53	0.00	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	10.00	Call		1,366.00000	1,404	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		82.00000	79	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		670.00000	691	17.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		386.00000	366	17.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		30.00000	33	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,746.00000	3,708	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		17.00000	18	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,733.00000	4,693	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,191.00000	3,231	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		7.00000	6	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,277.00000	1,315	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		93.00000	90	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		621.00000	641	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		437.00000	416	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		16.00000	17	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,832.00000	4,792	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,240.00000	3,281	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		6.00000	6	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,258.00000	2,298	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		24.00000	23	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,321.00000	1,359	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		87.00000	84	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		28.00000	31	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,794.00000	3,756	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		16.00000	17	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,782.00000	4,742	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,438.00000	3,479	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		4.00000	4	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,453.00000	2,493	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		19.00000	18	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,501.00000	1,540	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		67.00000	65	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		751.00000	774	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		317.00000	299	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		18.00000	19	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,584.00000	4,544	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,537.00000	3,578	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		3.00000	3	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,551.00000	2,591	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		17.00000	16	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,593.00000	1,632	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		59.00000	57	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		19.00000	20	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,485.00000	4,445	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,686.00000	3,727	23.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.60	Put			2.00000	2	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,698.00000	2,738	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			14.00000	13	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,733.00000	1,771	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			49.00000	46	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			20.00000	21	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,336.00000	4,296	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,686.00000	3,727	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			2.00000	2	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,786.00000	3,827	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			2.00000	2	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,796.00000	2,837	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			12.00000	12	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,827.00000	1,865	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			43.00000	40	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			969.00000	996	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			185.00000	171	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			48.00000	52	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,264.00000	3,227	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			21.00000	22	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,237.00000	4,197	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,985.00000	4,026	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			1.00000	1	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,994.00000	3,034	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			10.00000	9	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,017.00000	2,055	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			33.00000	30	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,112.00000	1,142	15.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			128.00000	117	15.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			58.00000	63	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,074.00000	3,038	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			23.00000	25	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,039.00000	4,000	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,085.00000	4,126	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			1.00000	1	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,093.00000	3,133	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			9.00000	8	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,113.00000	2,152	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			29.00000	27	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,189.00000	1,228	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			105.00000	103	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			64.00000	69	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,980.00000	2,944	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			24.00000	27	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,940.00000	3,902	23.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.20	Call		0.00000	11	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		0.00000	5,886	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		0.00000	3	29.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		0.00000	7,878	29.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.51810	11.47330		17.79	0.00	0	78.00
€ / R On 15/03/2010 Currency Future	11.50	Call		679.00000	693	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		706.00000	675	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		738.00000	756	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		614.00000	588	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		609.00000	621	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		836.00000	803	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		609.00000	621	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		836.00000	803	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		577.00000	589	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		904.00000	870	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		506.00000	516	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,083.00000	1,048	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		548.00000	558	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		974.00000	940	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		562.00000	573	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		939.00000	905	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		593.00000	605	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		870.00000	836	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		533.00000	544	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		1,010.00000	975	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		520.00000	530	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		1,046.00000	1,011	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		481.00000	490	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,158.00000	1,122	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		469.00000	478	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,196.00000	1,160	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		494.00000	503	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,120.00000	1,085	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		457.00000	466	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,234.00000	1,198	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,242.00000	3,285	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		19.00000	17	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,263.00000	2,305	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		40.00000	37	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,389.00000	1,419	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		166.00000	151	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		783.00000	801	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		560.00000	533	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		288.00000	294	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,065.00000	2,026	22.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.25	Call		176.00000	182	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,953.00000	2,914	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		111.00000	115	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,888.00000	3,847	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		55.00000	60	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,832.00000	4,792	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,291.00000	3,334	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		18.00000	16	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,312.00000	2,354	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		38.00000	36	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,429.00000	1,459	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		156.00000	140	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		806.00000	824	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		533.00000	506	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		295.00000	300	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,021.00000	1,982	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		180.00000	187	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,907.00000	2,869	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		114.00000	118	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,840.00000	3,800	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		57.00000	62	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,784.00000	4,744	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,389.00000	3,433	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		16.00000	15	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,409.00000	2,452	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		36.00000	34	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,509.00000	1,540	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		136.00000	121	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		856.00000	874	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		482.00000	455	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		307.00000	313	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,934.00000	1,895	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		189.00000	196	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,816.00000	2,778	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		119.00000	123	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,746.00000	3,705	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		62.00000	67	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,688.00000	4,649	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,439.00000	3,482	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		15.00000	14	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,458.00000	2,501	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		34.00000	33	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,550.00000	1,581	15.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		127.00000	113	15.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		881.00000	899	16.94	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	11.05	Put		458.00000	431	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		314.00000	320	21.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,891.00000	1,852	21.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		194.00000	201	23.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,771.00000	2,733	23.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		121.00000	126	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,698.00000	3,658	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		64.00000	70	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,641.00000	4,602	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,340.00000	3,384	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		17.00000	16	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,360.00000	2,403	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		37.00000	35	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,469.00000	1,499	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		146.00000	131	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		831.00000	849	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		507.00000	481	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		301.00000	306	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,978.00000	1,938	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		185.00000	191	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,862.00000	2,823	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		116.00000	120	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,793.00000	3,752	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		59.00000	65	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,736.00000	4,697	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,586.00000	3,630	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		13.00000	12	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,604.00000	2,648	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		31.00000	29	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,676.00000	1,707	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		103.00000	89	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		962.00000	980	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		389.00000	362	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		336.00000	342	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,762.00000	1,724	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		209.00000	217	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,636.00000	2,599	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		130.00000	135	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,557.00000	3,516	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		71.00000	78	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,498.00000	4,460	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,685.00000	3,729	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		12.00000	11	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,702.00000	2,746	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		29.00000	27	18.70	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 15/03/2010 Currency Future	9.80	Call		1,762.00000	1,794	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		89.00000	76	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,019.00000	1,038	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		346.00000	320	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		351.00000	358	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,678.00000	1,640	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		220.00000	228	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,547.00000	2,510	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		136.00000	141	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,463.00000	3,423	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		77.00000	84	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,404.00000	4,366	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,636.00000	3,679	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		12.00000	11	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,653.00000	2,697	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		30.00000	28	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,719.00000	1,750	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		95.00000	82	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		990.00000	1,009	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		367.00000	341	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		343.00000	350	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,720.00000	1,681	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		214.00000	222	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,591.00000	2,554	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		133.00000	138	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,510.00000	3,470	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		74.00000	81	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,451.00000	4,413	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,488.00000	3,531	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		15.00000	13	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,506.00000	2,550	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		33.00000	31	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,592.00000	1,622	15.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		119.00000	104	15.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		907.00000	925	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put		434.00000	407	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		321.00000	327	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,848.00000	1,809	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		199.00000	206	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,726.00000	2,688	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		124.00000	129	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,651.00000	3,610	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		66.00000	72	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,593.00000	4,554	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,537.00000	3,581	21.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.95	Put		14.00000	12	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,555.00000	2,599	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		32.00000	30	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,634.00000	1,665	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		110.00000	97	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		934.00000	953	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		411.00000	384	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		328.00000	334	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,805.00000	1,766	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		204.00000	211	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,681.00000	2,643	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		127.00000	132	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,604.00000	3,563	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		69.00000	75	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,546.00000	4,507	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,734.00000	3,778	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		11.00000	10	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,751.00000	2,795	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		28.00000	27	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,805.00000	1,838	15.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		82.00000	70	15.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,049.00000	1,068	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		326.00000	300	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		359.00000	366	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,636.00000	1,598	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		225.00000	234	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,502.00000	2,466	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		139.00000	144	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,416.00000	3,376	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		80.00000	87	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,357.00000	4,319	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,784.00000	3,828	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		11.00000	9	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,800.00000	2,844	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		27.00000	26	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,849.00000	1,882	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		76.00000	64	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,079.00000	1,099	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		306.00000	280	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		368.00000	375	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,595.00000	1,556	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		231.00000	240	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,458.00000	2,421	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		142.00000	147	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,369.00000	3,329	24.25	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 15/03/2010 Currency Future	15.70	Call			83.00000	90	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,310.00000	4,272	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,982.00000	4,026	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			8.00000	8	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,997.00000	3,041	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			23.00000	22	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,028.00000	2,063	15.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			55.00000	45	15.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,208.00000	1,229	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			235.00000	211	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			404.00000	412	20.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,431.00000	1,394	20.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			256.00000	265	22.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,283.00000	2,247	22.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			156.00000	162	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,183.00000	3,144	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			96.00000	103	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,122.00000	4,085	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,130.00000	4,174	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			7.00000	5	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,144.00000	3,187	20.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			21.00000	19	20.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,166.00000	2,208	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			43.00000	40	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,312.00000	1,341	15.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			189.00000	173	15.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			435.00000	443	19.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,312.00000	1,275	19.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			277.00000	282	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,154.00000	2,114	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			168.00000	174	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			3,045.00000	3,006	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			107.00000	110	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,983.00000	3,942	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			0.00000	26	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			0.00000	5,857	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			0.00000	13	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			0.00000	7,845	27.11	0.00	0	0.00
AL12 On 06/08/2009 Index Future			307.23100		311.57400		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			244.05700		244.26800		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			273.20100		274.60900		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
AL7T On 06/08/2009 Index Future		303.81500	307.32400		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future		283.58300	286.12100		0.00	161,642,310.00	57	644.00
ALBI On 05/11/2009 Index Future		288.66500	291.27700		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future		294.26800	296.91900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future		122.95900	123.44700		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future		125.18700	125.69700		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future		127.55500	128.07400		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi		285.56050	288.04100		0.00	0.00	0	566.00
GOVI On 05/11/2009 jGovi		290.67850	293.23200		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi		296.17600	298.77850		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future		235.12700	358.12700		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future		265.32900	365.32900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		7.97900	7.93300		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap		9.15700	9.02700		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.74300	8.58100		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap		9.04800	8.91600		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap		9.26700	9.12500		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap		9.26000	9.10500		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap		9.32600	9.17700		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		7.53700	7.51400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		7.43300	7.36500		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		7.56400	7.50300		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.84400	7.73400		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		8.03300	7.98100		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		8.38700	8.28900		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
JN02 On 06/08/2009 jNote			8.03800		7.96600		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			8.23900		8.15600		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.48100		8.39100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.94700		8.81700		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			9.07300		8.93300		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			9.20800		9.06200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			9.18400		9.02900		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			9.23700		9.07700		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.29500		9.13000		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.61900		7.62200		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.39500		7.39100		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.59800		7.56900		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.70900		7.67000		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.66500		7.59300		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.83100		7.72300		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			272.66500		275.52100		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			277.60700		280.54100		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			282.85700		285.84700		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.43700		7.34800		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,465.00000	2,375	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			15.00000	18	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			2,708.00000	2,618	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			9.00000	11	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			1,242.00000	1,242	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			21.00000	21	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.81900		8.68700		7.75	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			3,251.00000	2,682	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			309.00000	438	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.93200		8.79200		7.75	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			310.00000	232	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			7,128.00000	7,760	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			9.02400		8.87500		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			841.00000	689	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,497.00000	7,070	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			9.06800		8.90900		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,267.00000	1,967	7.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 06/05/2010 Bond Future	8.50	Put		4,202.00000	4,644	7.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			9.30200	9.15100		16.57	16,865.05	151	11,463.00
R186 On 06/08/2009 Bond Future	9.00	Call		1,716.00000	1,170	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		3,145.00000	4,000	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call		4.00000	1	15.83	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		17,242.00000	18,641	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.35900	9.20300		16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		3,513.00000	2,890	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		5,415.00000	6,220	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call		2,579.00000	2,077	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		6,890.00000	7,816	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call		488.00000	354	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put		15,245.00000	16,539	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call		283.00000	199	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		17,869.00000	19,213	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.41100	9.25000		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		2,100.00000	1,727	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		11,826.00000	12,908	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.44200	9.27500		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call		5,338.00000	4,658	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		7,866.00000	8,679	15.39	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.93600	8.81400		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call		2,183.00000	1,798	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		375.00000	500	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			9.03000	8.90100		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		221.00000	169	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		6,061.00000	6,526	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			9.11700	8.98000		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		447.00000	367	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		6,356.00000	6,802	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			9.16600	9.01900		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		1,700.00000	1,493	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		3,636.00000	3,969	6.73	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.34300	9.15100		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call		1,678.00000	1,130	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		1,140.00000	1,631	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.43000	9.22900		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		179.00000	115	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		9,951.00000	10,947	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.51400	9.30400		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,076.00000	832	10.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 04/02/2010 Bond Future	8.20	Put			7,006.00000	7,839	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.56400		9.34400		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,879.00000	2,411	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			4,633.00000	5,265	10.43	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.36000		9.16800		12.71	0.00	0	730.00
R204 On 06/08/2009 Bond Future	9.25	Call			1,763.00000	1,181	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,281.00000	1,823	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.43800		9.23800		12.28	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			190.00000	123	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,968.00000	12,045	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.51000		9.30200		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,180.00000	914	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,684.00000	8,583	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.55600		9.33900		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,173.00000	2,663	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			5,074.00000	5,754	11.48	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.96100		8.83900		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			1,757.00000	1,442	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			335.00000	445	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			0.00000	0	6.84	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			6,693.00000	7,118	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			9.06700		8.93700		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			173.00000	132	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			5,097.00000	5,487	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			9.17000		9.03000		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			346.00000	283	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			5,317.00000	5,694	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			9.23500		9.08400		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,631.00000	1,440	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,632.00000	2,890	5.82	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.45900		9.27700		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			1,458.00000	966	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,621.00000	2,211	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.53100		9.34300		13.63	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			164.00000	108	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,969.00000	13,011	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.59900		9.40400		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,153.00000	906	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,174.00000	9,043	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.64700		9.44300		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			3,662.00000	3,128	12.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 06/05/2010 Bond Future	9.25	Put			4,768.00000	5,383	12.82	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.53100		9.35700		14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			1,268.00000	835	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,926.00000	2,549	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.59100		9.41200		15.02	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			242.00000	165	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			11,128.00000	12,121	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.66500		9.48100		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,454.00000	1,171	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,553.00000	8,351	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.74900		9.56200		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,455.00000	2,976	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			5,298.00000	5,897	14.19	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.97500		8.81400		20.28	0.00	0	4,603.00
R209 On 06/08/2009 Bond Future	8.75	Call			1,719.00000	1,161	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,233.00000	2,942	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			179.00000	89	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			7,178.00000	8,355	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			9.01200		8.84700		20.64	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			7,889.00000	6,892	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,267.00000	1,560	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			255.00000	174	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,935.00000	16,144	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			134.00000	88	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			17,531.00000	18,774	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			9.04400		8.87500		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			9,845.00000	8,839	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,791.00000	2,097	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,002.00000	784	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			13,291.00000	14,386	19.33	0.00	0	0.00
R209 On 06/05/2010 Bond Future			9.05900		8.88500		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,087.00000	3,504	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			7,218.00000	7,981	19.86	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			281.86800		284.32000		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			286.97600		289.50100		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			292.40300		294.97600		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.29050		6.31390		16.58	31,452.50	5	178,733.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			195.00000	183	16.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			181.00000	192	16.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			195.00000	183	16.58	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	6.30	Put		181.00000	192	16.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		174.00000	163	16.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		210.00000	223	16.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		139.00000	130	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		275.00000	289	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		139.00000	130	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		275.00000	289	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		124.00000	116	17.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		310.00000	325	17.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		111.00000	103	18.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		347.00000	363	18.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		99.00000	92	18.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		385.00000	401	18.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		111.00000	103	18.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		347.00000	363	18.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		99.00000	92	18.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		385.00000	401	18.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		88.00000	82	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		424.00000	441	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		156.00000	146	17.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		242.00000	255	17.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		88.00000	82	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		424.00000	441	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		156.00000	146	17.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		242.00000	255	17.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		224.00000	210	16.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		160.00000	170	16.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		254.00000	240	17.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		140.00000	149	17.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		71.00000	65	19.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		507.00000	525	19.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		79.00000	73	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		465.00000	483	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		79.00000	73	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		465.00000	483	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		63.00000	58	19.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		549.00000	568	19.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		63.00000	58	19.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		549.00000	568	19.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		51.00000	47	20.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		637.00000	656	20.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		41.00000	38	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		727.00000	747	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		51.00000	47	20.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		637.00000	656	20.00	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	6.85	Call		57.00000	52	19.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		593.00000	612	19.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		46.00000	42	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		682.00000	702	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		37.00000	34	20.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		773.00000	794	20.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		46.00000	42	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		682.00000	702	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		37.00000	34	20.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		773.00000	794	20.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		30.00000	28	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		866.00000	887	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		33.00000	31	21.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		819.00000	840	21.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		33.00000	31	21.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		819.00000	840	21.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		27.00000	25	21.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		913.00000	935	21.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		22.00000	21	22.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		1,008.00000	1,030	22.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		30.00000	28	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		866.00000	887	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		25.00000	23	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		961.00000	982	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		22.00000	21	22.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		1,008.00000	1,030	22.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		19.00000	17	22.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,105.00000	1,127	22.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		27.00000	25	21.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		913.00000	935	21.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		19.00000	17	22.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,105.00000	1,127	22.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		15.00000	14	23.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,202.00000	1,224	23.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		20.00000	19	22.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		1,056.00000	1,078	22.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		17.00000	16	23.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,153.00000	1,175	23.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		14.00000	13	23.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,250.00000	1,273	23.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		254.00000	240	17.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		140.00000	149	17.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,564.00000	5,541	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,064.00000	4,041	23.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,564.00000	2,541	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,071.00000	1,048	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		7.00000	7	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		5.00000	5	27.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,941.00000	1,964	27.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		1.00000	1	34.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,437.00000	3,460	34.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	40.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,936.00000	4,960	40.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	47.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,436.00000	6,460	47.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,764.00000	5,741	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,264.00000	4,241	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,764.00000	2,741	26.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	26.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,268.00000	1,245	23.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		4.00000	4	23.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		7.00000	6	26.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,743.00000	1,766	26.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	33.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,237.00000	3,260	33.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	39.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,736.00000	4,760	39.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	46.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,236.00000	6,260	46.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,814.00000	5,791	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,314.00000	4,291	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,814.00000	2,791	26.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	26.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,318.00000	1,294	24.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		4.00000	4	24.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		7.00000	7	26.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,693.00000	1,716	26.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	33.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,187.00000	3,210	33.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	39.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,686.00000	4,710	39.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,186.00000	6,210	46.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.05	Call		357.00000	340	17.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		93.00000	99	17.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		287.00000	271	17.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		123.00000	131	17.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		558.00000	537	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		44.00000	47	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		474.00000	454	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		60.00000	64	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		395.00000	376	17.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		81.00000	86	17.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		321.00000	305	17.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		107.00000	114	17.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		515.00000	495	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		52.00000	55	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		434.00000	415	18.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		70.00000	74	18.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		321.00000	305	17.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		107.00000	114	17.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		434.00000	415	18.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		70.00000	74	18.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		0.00000	3,991	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		0.00000	2,991	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		0.00000	1,991	30.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	1	30.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		0.00000	998	21.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		0.00000	8	21.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		0.00000	4	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		0.00000	2,014	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	1	36.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		0.00000	4,010	36.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	45.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		0.00000	6,010	45.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	52.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		0.00000	8,010	52.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.35550	6.37800		17.68	0.00	0	455.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		295.00000	284	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		317.00000	329	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		315.00000	304	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		287.00000	298	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		295.00000	284	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		317.00000	329	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		258.00000	249	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		380.00000	394	18.36	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 14/12/2009 Currency Future	6.60	Call			227.00000	219	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put			449.00000	463	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			213.00000	205	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			485.00000	499	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			213.00000	205	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			485.00000	499	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			242.00000	233	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			414.00000	428	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			200.00000	192	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			522.00000	537	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			200.00000	192	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			522.00000	537	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			242.00000	233	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			414.00000	428	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			276.00000	266	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			348.00000	361	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			340.00000	328	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			262.00000	273	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			340.00000	328	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			262.00000	273	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			366.00000	354	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			238.00000	248	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			155.00000	150	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			677.00000	694	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			187.00000	180	19.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			559.00000	575	19.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			176.00000	169	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			598.00000	614	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			176.00000	169	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			598.00000	614	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			165.00000	159	19.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			637.00000	654	19.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			155.00000	150	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			677.00000	694	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			138.00000	132	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			760.00000	777	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			122.00000	118	21.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			844.00000	862	21.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			109.00000	105	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			931.00000	949	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			98.00000	94	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			1,020.00000	1,038	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			146.00000	141	20.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			718.00000	735	20.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			130.00000	125	20.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.05	Put		802.00000	819	20.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		116.00000	111	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		888.00000	906	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		276.00000	266	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		348.00000	361	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		146.00000	141	20.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		718.00000	735	20.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		116.00000	111	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		888.00000	906	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		103.00000	99	21.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		975.00000	994	21.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		130.00000	125	20.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		802.00000	819	20.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,528.00000	5,506	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,028.00000	4,006	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,529.00000	2,507	28.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		1.00000	1	28.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,048.00000	1,026	17.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		20.00000	21	17.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		38.00000	36	26.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		2,010.00000	2,031	26.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		7.00000	7	28.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,479.00000	3,501	28.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	32.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,974.00000	4,996	32.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	35.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,473.00000	6,495	35.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,778.00000	5,756	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,278.00000	4,256	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,779.00000	2,756	30.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		1.00000	1	30.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,291.00000	1,269	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		13.00000	14	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		46.00000	44	25.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,768.00000	1,788	25.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		9.00000	9	28.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,231.00000	3,253	28.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		2.00000	2	31.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,724.00000	4,747	31.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	34.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,223.00000	6,246	34.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,828.00000	5,806	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,328.00000	4,306	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,829.00000	2,806	31.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		1.00000	1	31.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,340.00000	1,318	19.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		12.00000	12	19.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		48.00000	46	25.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,720.00000	1,740	25.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		9.00000	9	28.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,181.00000	3,204	28.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		2.00000	2	31.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,674.00000	4,697	31.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	34.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,173.00000	6,196	34.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		454.00000	439	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		176.00000	183	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		394.00000	381	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		216.00000	225	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		589.00000	571	17.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		111.00000	115	17.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		519.00000	502	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		141.00000	147	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		423.00000	409	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		195.00000	204	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		394.00000	381	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		216.00000	225	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		486.00000	470	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		158.00000	164	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		315.00000	304	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		287.00000	298	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		165.00000	159	19.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		637.00000	654	19.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		553.00000	536	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		125.00000	130	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		0.00000	3,006	32.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	32.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		0.00000	2,009	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	4	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	4	29.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		0.00000	3,998	29.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	1	34.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		0.00000	5,996	34.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	38.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.35	Put		0.00000	7,995	38.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.42230	6.44280		17.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		383.00000	374	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		390.00000	402	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		403.00000	393	17.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		360.00000	371	17.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		330.00000	322	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		487.00000	499	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		314.00000	306	18.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		521.00000	534	18.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		299.00000	291	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		556.00000	569	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		299.00000	291	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		556.00000	569	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		347.00000	338	18.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		454.00000	466	18.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		330.00000	322	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		487.00000	499	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		451.00000	440	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		308.00000	318	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		365.00000	356	18.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		422.00000	433	18.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		271.00000	265	19.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		629.00000	642	19.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		247.00000	241	19.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		704.00000	718	19.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		225.00000	219	20.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		782.00000	797	20.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		205.00000	200	20.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		862.00000	878	20.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		503.00000	491	17.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		260.00000	269	17.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		531.00000	518	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		238.00000	246	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		476.00000	465	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		283.00000	293	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		426.00000	416	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		334.00000	344	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		285.00000	278	19.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		592.00000	605	19.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		259.00000	252	19.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		666.00000	680	19.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		235.00000	229	19.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		743.00000	757	19.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		590.00000	576	17.28	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	6.05	Put		197.00000	204	17.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		621.00000	607	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		178.00000	184	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		559.00000	546	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		217.00000	224	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		503.00000	491	17.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		260.00000	269	17.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		451.00000	440	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		308.00000	318	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		271.00000	265	19.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		629.00000	642	19.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		0.00000	4,022	33.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		0.00000	3,024	28.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	1	28.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		0.00000	2,031	22.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		0.00000	9	22.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		0.00000	1,060	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		0.00000	38	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		0.00000	77	25.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		0.00000	2,054	25.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		0.00000	15	28.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		0.00000	3,993	28.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		0.00000	3	30.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		0.00000	5,981	30.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		0.00000	1	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		0.00000	7,979	33.11	0.00	0	0.00

Total for Derivatives:							301,755,658.95	17,177	931,884.00
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Grand Total:							301,755,658.95	17,177	931,884.00
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