



Daily MTM Report

Daily summary for 22/06/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			14.38300	14.38300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.84500	6.83000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.29500	8.26000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.85500	8.82000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.38500	8.35000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.81000	8.77500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.82000	8.78500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.39000	8.35000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.94000	8.90000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.05300	9.01100			0.00	0	0.00
R209 On 31/03/2036 Bond			8.44000	8.40500			0.00	0	0.00

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

Derivatives

\$ / R On 14/09/2009 Currency Future			8.30770	8.23040		22.31	69,867,757.00	8,410	202,989.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		350.00000	381	22.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		370.00000	323	22.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		371.00000	404	22.03	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		341.00000	297	22.03	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		728.00000	788	20.75	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		98.00000	80	20.75	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		524.00000	572	21.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		194.00000	164	21.19	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		394.00000	429	21.89	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		313.00000	271	21.89	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		297.00000	321	22.83	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		466.00000	413	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		166.00000	178	25.68	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		886.00000	820	25.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		496.00000	541	21.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		215.00000	183	21.33	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		281.00000	303	23.09	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		501.00000	446	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		313.00000	339	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		433.00000	381	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		266.00000	287	23.35	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		536.00000	479	23.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		1,019.00000	1,088	20.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		39.00000	30	20.71	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		468.00000	511	21.47	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		238.00000	203	21.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		204.00000	219	24.65	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		724.00000	661	24.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		331.00000	358	22.31	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		401.00000	351	22.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		281.00000	303	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		501.00000	446	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		239.00000	257	23.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		609.00000	550	23.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		227.00000	244	24.13	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		646.00000	586	24.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.80	Call			194.00000	208	24.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			763.00000	700	24.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			215.00000	231	24.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			685.00000	623	24.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			252.00000	272	23.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			572.00000	514	23.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			175.00000	187	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			845.00000	779	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			151.00000	161	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			970.00000	903	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			131.00000	139	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,100.00000	1,031	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			119.00000	126	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,188.00000	1,118	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			107.00000	113	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,277.00000	1,206	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			113.00000	119	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,233.00000	1,162	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			85.00000	89	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,504.00000	1,431	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			43.00000	45	31.94	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,213.00000	2,137	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			74.00000	77	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,643.00000	1,569	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			59.00000	62	30.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,879.00000	1,804	30.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			70.00000	74	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,690.00000	1,616	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			81.00000	85	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,550.00000	1,477	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			77.00000	81	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,597.00000	1,523	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			67.00000	70	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,737.00000	1,663	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			67.00000	70	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,737.00000	1,663	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			50.00000	52	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,070.00000	1,994	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			48.00000	50	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,117.00000	2,042	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			45.00000	47	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,165.00000	2,090	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			45.00000	47	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,165.00000	2,090	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			39.00000	41	32.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,309.00000	2,233	32.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			33.00000	34	32.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,502.00000	2,426	32.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			26.00000	27	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,746.00000	2,669	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			1.00000	1	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,771.00000	4,694	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			28.00000	30	33.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,648.00000	2,572	33.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			30.00000	31	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,599.00000	2,523	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			31.00000	32	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,551.00000	2,475	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			41.00000	43	32.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,261.00000	2,185	32.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			52.00000	54	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,022.00000	1,947	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			36.00000	37	32.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,405.00000	2,329	32.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			34.00000	35	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,454.00000	2,378	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			57.00000	59	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,926.00000	1,851	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			64.00000	67	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,784.00000	1,710	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			54.00000	57	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,974.00000	1,899	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			37.00000	39	32.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,357.00000	2,281	32.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			36.00000	37	32.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,405.00000	2,329	32.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			28.00000	30	33.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,648.00000	2,572	33.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			37.00000	39	32.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,357.00000	2,281	32.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			48.00000	50	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,117.00000	2,042	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			52.00000	54	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,022.00000	1,947	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			62.00000	64	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,831.00000	1,757	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			19.00000	19	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,088.00000	3,012	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			89.00000	93	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,458.00000	1,385	28.73	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	9.70	Call		81.00000	85	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,550.00000	1,477	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		74.00000	77	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,643.00000	1,569	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		43.00000	45	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,213.00000	2,137	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		93.00000	98	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,413.00000	1,340	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		85.00000	89	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,504.00000	1,431	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		97.00000	103	28.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		1,367.00000	1,295	28.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		57.00000	59	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,926.00000	1,851	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		27.00000	28	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,697.00000	2,621	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		25.00000	26	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,794.00000	2,718	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		54.00000	57	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,974.00000	1,899	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		24.00000	25	33.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,843.00000	2,767	33.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		22.00000	23	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,941.00000	2,865	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		30.00000	31	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,599.00000	2,523	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		24.00000	25	33.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,843.00000	2,767	33.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		20.00000	21	34.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,040.00000	2,963	34.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		27.00000	28	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,697.00000	2,621	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		23.00000	24	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,892.00000	2,816	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		59.00000	62	30.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,879.00000	1,804	30.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		23.00000	24	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,892.00000	2,816	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		21.00000	22	34.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		2,990.00000	2,914	34.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		34.00000	35	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,454.00000	2,378	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		22.00000	23	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,941.00000	2,865	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		17.00000	18	34.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,137.00000	3,060	34.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			137.00000	146	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,057.00000	988	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			102.00000	108	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,322.00000	1,250	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			93.00000	98	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,413.00000	1,340	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			144.00000	153	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,013.00000	945	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			107.00000	113	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,277.00000	1,206	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			125.00000	132	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,144.00000	1,074	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			102.00000	108	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,322.00000	1,250	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			70.00000	74	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,690.00000	1,616	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			64.00000	67	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,784.00000	1,710	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			131.00000	139	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,100.00000	1,031	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			89.00000	93	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,458.00000	1,385	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			151.00000	161	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			970.00000	903	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			158.00000	169	25.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			928.00000	861	25.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			144.00000	153	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,013.00000	945	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,830.00000	4,908	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,330.00000	3,408	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,838.00000	1,915	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			8.00000	7	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			3.00000	3	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,173.00000	4,096	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,670.00000	5,593	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,170.00000	7,092	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,030.00000	5,108	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,530.00000	3,608	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	27.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,036.00000	2,113	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			5.00000	5	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			654.00000	710	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			123.00000	102	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			4.00000	4	33.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,974.00000	3,897	33.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,470.00000	5,393	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,970.00000	6,892	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,080.00000	5,158	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,580.00000	3,658	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,085.00000	2,162	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			4.00000	4	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			691.00000	748	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			110.00000	91	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			5.00000	5	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,924.00000	3,847	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,420.00000	5,343	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,920.00000	6,842	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			184.00000	197	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			804.00000	739	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			113.00000	119	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,233.00000	1,162	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,348.00000	1,423	22.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			18.00000	15	22.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			890.00000	955	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			59.00000	47	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,542.00000	1,618	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			12.00000	11	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,065.00000	1,135	21.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			35.00000	27	21.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,592.00000	1,668	24.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			11.00000	10	24.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,112.00000	1,183	21.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			31.00000	25	21.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,641.00000	1,717	25.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			10.00000	9	25.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,159.00000	1,230	21.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			28.00000	23	21.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			417.00000	455	21.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.10	Put		287.00000	247	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		12.00000	12	34.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,381.00000	3,304	34.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		2.00000	2	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,372.00000	4,295	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		215.00000	231	24.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		685.00000	623	24.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		10.00000	10	33.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,480.00000	3,403	33.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		2.00000	2	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,472.00000	4,394	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,493.00000	1,569	23.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		13.00000	12	23.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		618.00000	672	20.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		137.00000	115	20.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		9.00000	9	33.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,529.00000	3,452	33.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		2.00000	2	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,521.00000	4,444	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,445.00000	1,520	23.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		14.00000	13	23.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		975.00000	1,043	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		45.00000	35	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		585.00000	638	20.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		155.00000	130	20.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		9.00000	9	33.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,578.00000	3,501	33.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		2.00000	2	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,571.00000	4,494	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		11.00000	11	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,430.00000	3,353	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		2.00000	2	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,422.00000	4,344	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,739.00000	1,816	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		9.00000	8	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,253.00000	1,326	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		23.00000	19	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		807.00000	870	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		77.00000	62	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		14.00000	14	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,283.00000	3,206	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		3.00000	3	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,272.00000	4,195	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,789.00000	1,865	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		8.00000	8	26.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,301.00000	1,375	22.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		20.00000	17	22.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		848.00000	912	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		68.00000	54	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		15.00000	15	34.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,234.00000	3,158	34.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		3.00000	3	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,223.00000	4,145	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,937.00000	2,014	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		7.00000	6	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		4.00000	4	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,073.00000	3,996	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		1,987.00000	2,064	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		6.00000	6	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		4.00000	4	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		4,024.00000	3,946	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call		1,888.00000	1,964	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put		7.00000	7	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call		1,397.00000	1,472	23.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put		16.00000	14	23.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call		932.00000	998	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put		52.00000	41	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		554.00000	604	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		174.00000	146	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call		3.00000	3	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put		4,123.00000	4,046	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.43600	8.35580		22.60	0.00	0	28,645.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		528.00000	563	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		522.00000	477	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		509.00000	541	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		553.00000	505	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		528.00000	563	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		522.00000	477	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		549.00000	586	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		494.00000	450	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		572.00000	610	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		466.00000	424	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		491.00000	520	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		585.00000	534	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		131.00000	136	29.69	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,326.00000	2,250	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		51.00000	52	33.56	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,995.00000	3,916	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		33.00000	34	34.34	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,677.00000	4,598	34.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.90	Call			192.00000	200	27.81	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,736.00000	1,664	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			243.00000	254	26.40	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,387.00000	1,318	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			549.00000	586	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			494.00000	450	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			491.00000	520	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			585.00000	534	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			457.00000	483	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			651.00000	597	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			441.00000	466	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			685.00000	630	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			441.00000	466	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			685.00000	630	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			396.00000	419	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			791.00000	733	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			425.00000	449	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			720.00000	663	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,080.00000	1,145	20.56	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			124.00000	109	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			357.00000	377	24.23	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			902.00000	841	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			345.00000	364	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			940.00000	878	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			357.00000	377	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			902.00000	841	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			370.00000	390	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			864.00000	804	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			411.00000	434	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			755.00000	698	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			383.00000	404	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			827.00000	768	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			334.00000	352	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			978.00000	916	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			302.00000	318	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,097.00000	1,032	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			275.00000	288	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,219.00000	1,152	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			258.00000	270	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,302.00000	1,234	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			250.00000	262	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,344.00000	1,276	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			275.00000	288	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,219.00000	1,152	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			235.00000	246	26.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,430.00000	1,360	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		293.00000	307	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,137.00000	1,071	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		250.00000	262	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,344.00000	1,276	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		204.00000	212	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,648.00000	1,576	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		165.00000	171	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,959.00000	1,885	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		180.00000	188	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,825.00000	1,752	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		198.00000	206	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,692.00000	1,620	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		198.00000	206	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,692.00000	1,620	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		175.00000	182	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,869.00000	1,796	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		147.00000	152	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,141.00000	2,066	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		139.00000	144	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,233.00000	2,158	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		135.00000	140	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,279.00000	2,204	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		128.00000	132	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,372.00000	2,296	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		115.00000	119	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,559.00000	2,483	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		101.00000	104	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,795.00000	2,718	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		103.00000	106	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,748.00000	2,670	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		109.00000	112	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,653.00000	2,576	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		151.00000	157	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,095.00000	2,021	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		143.00000	148	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,187.00000	2,112	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		125.00000	129	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,419.00000	2,343	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		118.00000	122	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,512.00000	2,436	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		115.00000	119	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,559.00000	2,483	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		160.00000	166	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,004.00000	1,930	28.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Call			170.00000	176	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,914.00000	1,840	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			131.00000	136	29.69	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,326.00000	2,250	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			121.00000	125	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,466.00000	2,389	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			170.00000	176	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,914.00000	1,840	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			95.00000	98	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,890.00000	2,812	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			98.00000	101	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,842.00000	2,765	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			88.00000	91	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,032.00000	2,955	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			93.00000	96	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,937.00000	2,860	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			51.00000	52	33.56	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,995.00000	3,916	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			76.00000	78	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,320.00000	3,242	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			80.00000	82	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,224.00000	3,146	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			61.00000	63	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,706.00000	3,627	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			48.00000	49	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,092.00000	4,013	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			37.00000	38	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,481.00000	4,402	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			29.00000	30	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,873.00000	4,794	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			65.00000	67	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,610.00000	3,531	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			39.00000	40	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,384.00000	4,304	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			31.00000	32	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,775.00000	4,696	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			474.00000	501	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			618.00000	565	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			312.00000	329	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,057.00000	993	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			215.00000	225	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,560.00000	1,489	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			58.00000	59	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,802.00000	3,723	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			27.00000	28	34.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,972.00000	4,892	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		228.00000	239	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,473.00000	1,403	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		160.00000	166	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,004.00000	1,930	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		84.00000	86	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,128.00000	3,050	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		42.00000	43	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,286.00000	4,207	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		383.00000	404	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		827.00000	768	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		69.00000	71	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,513.00000	3,435	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		23.00000	24	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,267.00000	5,188	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		45.00000	46	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,189.00000	4,110	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		31.00000	32	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,775.00000	4,696	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		22.00000	22	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,366.00000	5,286	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		411.00000	434	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		755.00000	698	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		73.00000	74	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,417.00000	3,338	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		35.00000	36	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,579.00000	4,500	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		24.00000	25	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,169.00000	5,089	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		54.00000	55	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,898.00000	3,819	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		37.00000	38	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,481.00000	4,402	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		26.00000	27	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,070.00000	4,991	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		266.00000	279	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,260.00000	1,193	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		186.00000	194	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,780.00000	1,708	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		71.00000	73	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,465.00000	3,387	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		49.00000	50	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,043.00000	3,964	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		34.00000	35	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,628.00000	4,549	34.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.55	Call			24.00000	24	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,218.00000	5,138	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			595.00000	634	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			439.00000	398	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			69.00000	71	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,513.00000	3,435	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			643.00000	686	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			387.00000	350	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			669.00000	713	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			363.00000	327	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			283.00000	298	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,178.00000	1,112	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			101.00000	104	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,795.00000	2,718	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			74.00000	76	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,368.00000	3,290	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			52.00000	54	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,947.00000	3,868	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			36.00000	37	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,530.00000	4,451	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			750.00000	800	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			294.00000	264	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			312.00000	329	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,057.00000	993	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			58.00000	59	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,802.00000	3,723	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			722.00000	770	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			316.00000	284	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			457.00000	483	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			651.00000	597	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			209.00000	218	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,604.00000	1,532	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			106.00000	109	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,700.00000	2,623	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			78.00000	80	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,272.00000	3,194	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			56.00000	57	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,850.00000	3,771	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			28.00000	29	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,922.00000	4,843	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			871.00000	927	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			216.00000	191	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			88.00000	91	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,032.00000	2,955	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			904.00000	961	21.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.65	Put			198.00000	175	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			370.00000	390	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			864.00000	804	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			91.00000	93	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,985.00000	2,907	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			68.00000	69	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,562.00000	3,483	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			937.00000	996	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			182.00000	160	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			695.00000	741	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			339.00000	305	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			293.00000	307	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,137.00000	1,071	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			86.00000	88	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,080.00000	3,002	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			63.00000	65	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,658.00000	3,579	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			43.00000	44	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,237.00000	4,158	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			21.00000	22	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,415.00000	5,336	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			65.00000	67	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,610.00000	3,531	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			19.00000	20	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,564.00000	5,484	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			20.00000	21	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,465.00000	5,385	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			68.00000	69	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,562.00000	3,483	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			46.00000	47	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,140.00000	4,061	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			22.00000	23	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,317.00000	5,237	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			18.00000	19	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,662.00000	5,583	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			618.00000	660	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			413.00000	374	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			595.00000	634	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			439.00000	398	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			871.00000	927	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			216.00000	191	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			669.00000	713	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			363.00000	327	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			74.00000	76	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,368.00000	3,290	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.85	Call		36.00000	37	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,530.00000	4,451	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		18.00000	18	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,712.00000	5,632	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		779.00000	830	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		273.00000	244	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		25.00000	26	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,119.00000	5,040	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		840.00000	894	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		234.00000	208	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		27.00000	27	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,021.00000	4,941	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,201.00000	1,269	20.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		95.00000	83	20.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		425.00000	449	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		720.00000	663	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		41.00000	42	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,335.00000	4,256	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		32.00000	33	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,726.00000	4,647	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,243.00000	1,313	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		87.00000	77	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		972.00000	1,032	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		166.00000	146	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		345.00000	364	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		940.00000	878	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		112.00000	116	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,606.00000	2,530	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		78.00000	80	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,272.00000	3,194	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		27.00000	27	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,021.00000	4,941	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		1,159.00000	1,226	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		103.00000	90	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,507.00000	1,582	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		51.00000	46	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		871.00000	927	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		216.00000	191	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,552.00000	1,628	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		46.00000	42	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		165.00000	171	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,959.00000	1,885	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,462.00000	1,536	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		56.00000	50	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		840.00000	894	21.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.75	Put		234.00000	208	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		156.00000	161	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,050.00000	1,975	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		49.00000	50	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,043.00000	3,964	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,462.00000	1,536	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		56.00000	50	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,598.00000	1,674	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		42.00000	38	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,806.00000	4,886	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,309.00000	3,389	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		4.00000	3	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,831.00000	1,909	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		25.00000	23	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		7.00000	7	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,201.00000	7,121	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,056.00000	5,136	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,558.00000	3,638	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		2.00000	2	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,071.00000	2,151	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		15.00000	15	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		809.00000	862	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		253.00000	226	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		8.00000	9	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,952.00000	6,873	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,118.00000	1,184	20.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		112.00000	98	20.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		722.00000	770	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		316.00000	284	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		41.00000	42	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,335.00000	4,256	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,359.00000	3,439	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		3.00000	3	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,367.00000	2,446	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		11.00000	10	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,417.00000	1,490	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		61.00000	54	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,565.00000	2,644	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		9.00000	8	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		13.00000	14	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,257.00000	6,178	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		9.00000	10	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,803.00000	6,724	36.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,608.00000	3,688	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			2.00000	2	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,614.00000	2,694	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			9.00000	8	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,644.00000	1,721	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			38.00000	35	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			9.00000	9	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,903.00000	6,823	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,508.00000	3,588	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			3.00000	2	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,515.00000	2,595	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			9.00000	9	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			8.00000	8	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,002.00000	6,922	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,459.00000	3,539	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			3.00000	3	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,466.00000	2,545	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			10.00000	9	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			8.00000	8	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,052.00000	6,972	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,708.00000	3,788	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			2.00000	2	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,713.00000	2,793	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			8.00000	7	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,737.00000	1,815	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			31.00000	29	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,758.00000	3,838	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			2.00000	2	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,763.00000	2,843	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			7.00000	7	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,784.00000	1,862	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			28.00000	26	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			10.00000	10	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,754.00000	6,674	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,907.00000	3,987	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			1.00000	1	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,912.00000	2,992	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			6.00000	6	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,926.00000	2,005	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			20.00000	19	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,043.00000	1,106	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			137.00000	120	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			186.00000	194	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,780.00000	1,708	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			11.00000	11	36.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,605.00000	6,525	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		4,007.00000	4,087	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		1.00000	1	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		3,011.00000	3,091	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		5.00000	5	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		2,022.00000	2,102	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		16.00000	16	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		12.00000	12	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,506.00000	6,426	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		4,057.00000	4,137	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		1.00000	1	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		3,061.00000	3,141	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		5.00000	5	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		12.00000	12	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,456.00000	6,376	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,107.00000	4,187	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		1.00000	1	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,111.00000	3,190	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		5.00000	4	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,120.00000	2,200	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		15.00000	14	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		12.00000	13	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,406.00000	6,327	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		3,957.00000	4,037	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		1.00000	1	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,962.00000	3,041	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		6.00000	5	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,974.00000	2,053	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		18.00000	17	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		11.00000	12	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		6,555.00000	6,476	36.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.55980	8.47660		22.61	42,799.00	5	14.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		648.00000	683	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		672.00000	623	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		667.00000	704	22.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		641.00000	595	22.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		708.00000	749	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		582.00000	539	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		613.00000	644	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		736.00000	684	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		188.00000	193	29.27	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,761.00000	2,683	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		113.00000	116	31.73	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,937.00000	3,856	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		455.00000	476	24.38	0.00	0	17,948.00

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	9.15	Put			1,128.00000	1,066	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			324.00000	336	26.45	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,697.00000	1,627	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			687.00000	726	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			611.00000	566	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			630.00000	663	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			704.00000	653	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			579.00000	609	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			803.00000	749	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			564.00000	592	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			837.00000	782	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			519.00000	545	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			943.00000	885	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			479.00000	502	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,053.00000	992	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			506.00000	530	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			979.00000	920	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			534.00000	560	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			907.00000	850	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			421.00000	440	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,245.00000	1,180	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			401.00000	418	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,324.00000	1,259	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			373.00000	388	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,446.00000	1,378	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			391.00000	408	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,364.00000	1,298	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			355.00000	370	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,529.00000	1,460	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			355.00000	370	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,529.00000	1,460	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			155.00000	159	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,179.00000	3,099	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			364.00000	379	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,487.00000	1,419	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			317.00000	329	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,740.00000	1,669	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			295.00000	306	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,868.00000	1,796	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			262.00000	271	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,085.00000	2,011	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			288.00000	298	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,911.00000	1,838	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			310.00000	321	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,783.00000	1,711	26.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.95	Call			310.00000	321	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,783.00000	1,711	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			281.00000	291	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,954.00000	1,881	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			281.00000	291	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,954.00000	1,881	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			239.00000	246	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,262.00000	2,187	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			233.00000	241	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,307.00000	2,231	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			244.00000	252	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,217.00000	2,142	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			228.00000	235	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,351.00000	2,276	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			213.00000	220	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,487.00000	2,410	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			192.00000	198	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,715.00000	2,638	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			172.00000	177	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,945.00000	2,867	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			176.00000	181	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,899.00000	2,821	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			184.00000	189	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,807.00000	2,729	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			180.00000	185	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,853.00000	2,775	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			204.00000	211	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,578.00000	2,501	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			209.00000	215	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,532.00000	2,456	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			196.00000	202	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,669.00000	2,592	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			188.00000	193	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,761.00000	2,683	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			200.00000	206	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,624.00000	2,547	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			218.00000	225	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,442.00000	2,365	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			228.00000	235	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,351.00000	2,276	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			209.00000	215	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,532.00000	2,456	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			168.00000	173	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,992.00000	2,913	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			159.00000	163	30.06	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 15/03/2010 Currency Future	11.44	Put		3,122.00000	3,043	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		165.00000	169	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,038.00000	2,960	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		165.00000	169	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,038.00000	2,960	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		162.00000	166	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,085.00000	3,006	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		146.00000	150	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,319.00000	3,240	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		158.00000	163	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,132.00000	3,053	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		140.00000	144	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,414.00000	3,334	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		152.00000	156	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,225.00000	3,146	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		149.00000	153	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,272.00000	3,193	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		339.00000	352	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,612.00000	1,543	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		295.00000	306	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,868.00000	1,796	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		268.00000	277	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,041.00000	1,967	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		256.00000	264	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,129.00000	2,055	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		103.00000	105	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,177.00000	4,096	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		382.00000	398	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,405.00000	1,338	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		149.00000	153	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,272.00000	3,193	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		58.00000	59	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,281.00000	5,199	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		411.00000	429	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,284.00000	1,219	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		204.00000	211	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,578.00000	2,501	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		63.00000	64	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,137.00000	5,054	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		432.00000	452	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,206.00000	1,142	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		67.00000	68	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,041.00000	4,958	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		443.00000	464	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,167.00000	1,104	24.53	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 15/03/2010 Currency Future	11.10	Call			184.00000	189	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,807.00000	2,729	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			69.00000	70	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,993.00000	4,910	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			467.00000	489	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,090.00000	1,029	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			73.00000	74	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,897.00000	4,815	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			135.00000	138	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,509.00000	3,429	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			50.00000	51	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,524.00000	5,441	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			347.00000	361	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,570.00000	1,501	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			143.00000	147	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,367.00000	3,287	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			138.00000	141	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,461.00000	3,381	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			52.00000	52	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,475.00000	5,392	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			135.00000	138	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,509.00000	3,429	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			130.00000	133	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,604.00000	3,523	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			125.00000	128	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,698.00000	3,618	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			45.00000	45	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,718.00000	5,635	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			331.00000	344	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,655.00000	1,584	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			168.00000	173	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,992.00000	2,913	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			138.00000	141	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,461.00000	3,381	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			133.00000	136	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,556.00000	3,476	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			49.00000	49	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,572.00000	5,489	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			55.00000	55	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,378.00000	5,296	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			421.00000	440	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,245.00000	1,180	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			65.00000	66	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,089.00000	5,006	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			548.00000	576	23.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.80	Put			872.00000	816	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			78.00000	79	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,801.00000	4,719	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			506.00000	530	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			979.00000	920	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			223.00000	230	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,396.00000	2,320	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			180.00000	185	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,853.00000	2,775	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			71.00000	72	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,945.00000	4,862	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			200.00000	206	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,624.00000	2,547	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			162.00000	166	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,085.00000	3,006	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			62.00000	62	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,185.00000	5,102	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			233.00000	241	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,307.00000	2,231	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			223.00000	230	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,396.00000	2,320	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			75.00000	77	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,849.00000	4,767	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			492.00000	516	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,016.00000	956	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			60.00000	60	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,233.00000	5,151	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			80.00000	81	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,753.00000	4,671	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			250.00000	258	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,173.00000	2,098	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			87.00000	89	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,611.00000	4,529	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			256.00000	264	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,129.00000	2,055	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			90.00000	91	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,563.00000	4,481	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			93.00000	94	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,466.00000	4,385	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			274.00000	284	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,998.00000	1,924	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			262.00000	271	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,085.00000	2,011	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			91.00000	93	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,515.00000	4,433	32.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.10	Call			823.00000	871	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			447.00000	411	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			302.00000	313	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,826.00000	1,754	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			105.00000	107	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,129.00000	4,047	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			799.00000	845	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			472.00000	436	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			874.00000	925	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			398.00000	366	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			331.00000	344	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,655.00000	1,584	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			109.00000	111	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,033.00000	3,952	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			901.00000	953	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			374.00000	344	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			111.00000	114	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,985.00000	3,904	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			730.00000	772	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			553.00000	512	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			288.00000	298	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,911.00000	1,838	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			274.00000	284	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,998.00000	1,924	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			98.00000	100	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,321.00000	4,240	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			848.00000	898	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			422.00000	388	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			324.00000	336	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,697.00000	1,627	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			107.00000	109	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,081.00000	4,000	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			928.00000	982	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			352.00000	323	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			347.00000	361	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,570.00000	1,501	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,076.00000	1,138	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			250.00000	228	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			391.00000	408	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,364.00000	1,298	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			111.00000	114	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,985.00000	3,904	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,109.00000	1,172	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			232.00000	212	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,141.00000	1,206	20.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.55	Put			215.00000	196	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			411.00000	429	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,284.00000	1,219	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			116.00000	118	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,889.00000	3,808	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,175.00000	1,241	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			198.00000	181	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,827.00000	4,910	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,336.00000	3,418	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			9.00000	9	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,877.00000	1,955	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			50.00000	45	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			100.00000	102	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,273.00000	4,192	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			18.00000	18	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,192.00000	7,108	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,077.00000	5,160	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,583.00000	3,666	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			7.00000	6	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,109.00000	2,188	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			32.00000	29	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			21.00000	21	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,945.00000	6,861	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,325.00000	1,394	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			148.00000	134	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			467.00000	489	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,090.00000	1,029	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			443.00000	464	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,167.00000	1,104	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			364.00000	379	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,487.00000	1,419	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			128.00000	130	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,651.00000	3,571	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,385.00000	3,468	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			9.00000	8	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,401.00000	2,482	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			24.00000	22	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,486.00000	1,559	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			109.00000	99	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			123.00000	125	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,746.00000	3,665	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			82.00000	84	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,706.00000	4,624	32.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,534.00000	3,617	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			7.00000	7	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,547.00000	2,629	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			21.00000	19	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,612.00000	1,687	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			86.00000	77	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,596.00000	2,678	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			20.00000	18	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,655.00000	1,731	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			79.00000	71	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,633.00000	3,716	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			6.00000	6	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,645.00000	2,727	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			19.00000	17	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,699.00000	1,775	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			72.00000	65	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			956.00000	1,012	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			330.00000	302	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,435.00000	3,517	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			8.00000	8	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,449.00000	2,531	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			23.00000	21	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,528.00000	1,601	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			101.00000	91	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,732.00000	3,815	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			6.00000	5	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,744.00000	2,826	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			17.00000	16	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,787.00000	1,864	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			60.00000	54	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			1,015.00000	1,074	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			288.00000	264	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,782.00000	3,865	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			5.00000	5	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,793.00000	2,875	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			16.00000	15	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,832.00000	1,909	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			55.00000	49	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			1,045.00000	1,105	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			269.00000	246	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			118.00000	120	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,841.00000	3,761	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,931.00000	4,014	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			4.00000	4	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,940.00000	3,023	25.53	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 15/03/2010 Currency Future	5.55	Put		14.00000	13	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,968.00000	2,047	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		41.00000	37	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		85.00000	86	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,658.00000	4,576	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,981.00000	4,064	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		4.00000	4	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,990.00000	3,072	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		13.00000	13	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		2,014.00000	2,093	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		37.00000	33	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,080.00000	4,163	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		3.00000	3	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,088.00000	3,171	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		12.00000	11	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,247.00000	1,315	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		171.00000	155	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		4,031.00000	4,113	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		4.00000	4	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		3,039.00000	3,122	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		12.00000	12	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		2,060.00000	2,140	20.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		34.00000	30	20.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,209.00000	1,276	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		183.00000	167	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,881.00000	3,964	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		5.00000	4	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,891.00000	2,974	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		15.00000	14	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,922.00000	2,000	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		46.00000	41	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		4,130.00000	4,213	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		3.00000	3	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		3,138.00000	3,220	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		11.00000	11	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		2,157.00000	2,237	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		31.00000	27	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,286.00000	1,354	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		159.00000	145	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.68490	8.59730		22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		775.00000	813	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		778.00000	728	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		757.00000	793	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		810.00000	758	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		794.00000	833	22.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.55	Put			747.00000	698	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			813.00000	853	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			716.00000	668	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			740.00000	774	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			842.00000	789	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			188.00000	194	29.95	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,741.00000	3,659	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			540.00000	563	24.57	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,343.00000	1,278	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			706.00000	738	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			908.00000	853	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			690.00000	721	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			942.00000	886	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			644.00000	673	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,047.00000	988	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			674.00000	705	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			977.00000	920	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			629.00000	658	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,082.00000	1,023	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			589.00000	614	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,191.00000	1,130	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			602.00000	628	23.95	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,155.00000	1,094	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			615.00000	643	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,118.00000	1,058	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			659.00000	688	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,011.00000	954	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			518.00000	539	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,420.00000	1,354	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			486.00000	506	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,539.00000	1,471	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			507.00000	528	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,460.00000	1,393	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			467.00000	485	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,620.00000	1,550	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			496.00000	517	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,499.00000	1,432	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			206.00000	212	29.57	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,508.00000	3,427	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			477.00000	495	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,579.00000	1,511	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			424.00000	439	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,826.00000	1,754	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			399.00000	414	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,952.00000	1,879	26.40	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 14/06/2010 Currency Future	10.40	Call			360.00000	373	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,163.00000	2,088	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			391.00000	405	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,994.00000	1,920	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			416.00000	431	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,868.00000	1,796	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			540.00000	563	24.57	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,343.00000	1,278	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,039.00000	1,093	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			442.00000	408	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			458.00000	476	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,661.00000	1,591	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			440.00000	457	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,743.00000	1,672	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			408.00000	422	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,911.00000	1,838	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			375.00000	388	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,078.00000	2,003	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			173.00000	178	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,975.00000	3,893	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,014.00000	1,066	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			466.00000	431	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			449.00000	466	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,702.00000	1,631	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			432.00000	448	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,784.00000	1,713	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			383.00000	396	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,036.00000	1,962	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			367.00000	380	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,120.00000	2,045	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			170.00000	175	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,022.00000	3,940	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			941.00000	989	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			544.00000	505	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			440.00000	457	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,743.00000	1,672	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			375.00000	388	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,078.00000	2,003	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			346.00000	358	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,248.00000	2,173	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			161.00000	166	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,164.00000	4,081	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			875.00000	919	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			627.00000	584	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			416.00000	431	26.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,868.00000	1,796	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			367.00000	380	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,120.00000	2,045	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			353.00000	365	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,205.00000	2,130	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			339.00000	350	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,291.00000	2,216	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			325.00000	337	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,378.00000	2,302	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			154.00000	158	30.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,306.00000	4,223	30.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			965.00000	1,014	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			517.00000	479	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			449.00000	466	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,702.00000	1,631	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			164.00000	169	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,117.00000	4,034	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,176.00000	1,237	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			329.00000	302	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			529.00000	551	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,381.00000	1,316	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			432.00000	448	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,784.00000	1,713	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,206.00000	1,268	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			309.00000	283	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			458.00000	476	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,661.00000	1,591	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			185.00000	190	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,787.00000	3,706	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,236.00000	1,300	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			289.00000	265	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			552.00000	575	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,304.00000	1,240	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			529.00000	551	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,381.00000	1,316	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			182.00000	187	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,834.00000	3,752	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,267.00000	1,332	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			270.00000	247	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			564.00000	588	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,266.00000	1,203	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,848.00000	4,936	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,364.00000	3,451	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			16.00000	16	25.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,941.00000	2,021	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			94.00000	86	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			918.00000	965	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			571.00000	530	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			259.00000	268	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,912.00000	2,833	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			97.00000	99	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,750.00000	5,664	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			52.00000	53	33.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,205.00000	7,118	33.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,098.00000	5,185	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,611.00000	3,698	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			14.00000	13	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,164.00000	2,247	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			67.00000	62	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			284.00000	294	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,687.00000	2,609	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			167.00000	172	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,070.00000	3,987	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			104.00000	107	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,507.00000	5,422	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			59.00000	60	33.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,961.00000	6,875	33.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,451.00000	1,522	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			204.00000	187	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			576.00000	601	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,229.00000	1,166	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			507.00000	528	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,460.00000	1,393	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			209.00000	216	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,462.00000	3,381	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,413.00000	3,500	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			16.00000	15	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,444.00000	2,528	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			46.00000	43	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,568.00000	1,641	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			170.00000	156	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			264.00000	273	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,867.00000	2,788	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			133.00000	137	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,736.00000	4,652	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,633.00000	2,719	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			36.00000	34	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,729.00000	1,806	20.78	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 14/06/2010 Currency Future	7.00	Put			132.00000	121	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			198.00000	205	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,601.00000	3,520	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			142.00000	146	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,545.00000	4,461	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			250.00000	259	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,003.00000	2,924	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			176.00000	181	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,928.00000	3,846	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			127.00000	130	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,880.00000	4,796	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,660.00000	3,748	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			13.00000	13	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,681.00000	2,767	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			34.00000	32	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,771.00000	1,848	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			124.00000	113	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,065.00000	1,120	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			418.00000	385	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			242.00000	250	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,094.00000	3,015	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			123.00000	126	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			4,976.00000	4,891	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,512.00000	3,599	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			15.00000	14	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,538.00000	2,623	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			41.00000	38	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,648.00000	1,723	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			150.00000	138	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			989.00000	1,040	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			491.00000	455	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			332.00000	344	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,335.00000	2,259	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			230.00000	237	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,232.00000	3,152	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			117.00000	121	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,120.00000	5,036	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,463.00000	3,550	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			15.00000	15	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,491.00000	2,576	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			44.00000	41	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,607.00000	1,681	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			160.00000	147	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			225.00000	233	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,278.00000	3,198	29.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.65	Call			159.00000	163	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,212.00000	4,129	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			116.00000	119	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,168.00000	5,084	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			319.00000	330	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,422.00000	2,345	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			221.00000	228	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,324.00000	3,243	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			156.00000	161	30.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,259.00000	4,176	30.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			114.00000	117	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,217.00000	5,132	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			238.00000	245	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,140.00000	3,061	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			121.00000	124	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,024.00000	4,939	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,710.00000	3,797	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			13.00000	12	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,729.00000	2,815	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			32.00000	30	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,813.00000	1,891	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			115.00000	106	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,092.00000	1,149	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			395.00000	364	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			360.00000	373	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,163.00000	2,088	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			246.00000	254	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,049.00000	2,969	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			125.00000	128	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,928.00000	4,843	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,759.00000	3,847	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			12.00000	12	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,777.00000	2,863	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			30.00000	28	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,855.00000	1,934	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			108.00000	99	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,119.00000	1,177	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			372.00000	343	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,809.00000	3,896	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			12.00000	11	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,825.00000	2,911	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			28.00000	26	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,898.00000	1,977	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			100.00000	92	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,147.00000	1,207	20.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.80	Put		350.00000	322	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		255.00000	263	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		2,958.00000	2,879	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		179.00000	184	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		3,881.00000	3,799	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		129.00000	133	31.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		4,832.00000	4,748	31.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,958.00000	4,045	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		10.00000	10	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,970.00000	3,057	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		22.00000	22	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		2,028.00000	2,109	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		81.00000	74	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		269.00000	278	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,822.00000	2,743	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		136.00000	139	31.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,688.00000	4,604	31.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		4,007.00000	4,094	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		10.00000	9	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		3,018.00000	3,105	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		21.00000	20	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		2,072.00000	2,154	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		75.00000	69	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		274.00000	283	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,777.00000	2,698	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		191.00000	197	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,694.00000	3,612	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		138.00000	142	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,641.00000	4,557	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		4,056.00000	4,143	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		9.00000	8	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		3,068.00000	3,154	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		20.00000	20	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		2,118.00000	2,200	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		71.00000	65	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,303.00000	1,369	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		256.00000	234	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		279.00000	289	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,732.00000	2,654	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		195.00000	201	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,647.00000	3,566	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		140.00000	144	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,593.00000	4,509	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		4,105.00000	4,192	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		8.00000	8	29.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,117.00000	3,204	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		20.00000	19	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,339.00000	1,407	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		242.00000	222	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,908.00000	3,995	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		11.00000	10	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,921.00000	3,008	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		24.00000	23	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,984.00000	2,065	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		87.00000	80	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		90.00000	92	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		5,993.00000	5,908	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		233.00000	241	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,186.00000	3,106	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		89.00000	91	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,042.00000	5,956	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		88.00000	90	33.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,091.00000	6,005	33.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.62850	13.52130		19.77	81,771.00	6	20,039.00
£ / R On 14/09/2009 Currency Future	13.50	Call		518.00000	572	19.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		497.00000	443	19.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		539.00000	595	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		467.00000	416	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		560.00000	618	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		439.00000	390	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		560.00000	618	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		439.00000	390	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		605.00000	669	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		384.00000	340	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		711.00000	785	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		290.00000	256	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		630.00000	696	18.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		359.00000	318	18.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		498.00000	550	19.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		527.00000	472	19.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		582.00000	643	19.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		411.00000	365	19.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		683.00000	754	18.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		312.00000	276	18.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		656.00000	725	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		334.00000	296	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		683.00000	754	18.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		312.00000	276	18.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		775.00000	852	18.56	0.00	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	13.00	Put			254.00000	223	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			808.00000	887	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			237.00000	208	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			842.00000	922	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			221.00000	194	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			948.00000	1,033	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			177.00000	154	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			877.00000	958	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			205.00000	180	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			742.00000	818	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			271.00000	239	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			479.00000	529	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			558.00000	501	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			461.00000	509	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			590.00000	530	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			329.00000	361	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			908.00000	833	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			411.00000	453	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			689.00000	624	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			381.00000	420	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			760.00000	691	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			396.00000	436	20.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			724.00000	657	20.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			381.00000	420	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			760.00000	691	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			341.00000	375	21.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			870.00000	796	21.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			291.00000	319	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,020.00000	941	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			306.00000	335	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			985.00000	907	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			329.00000	361	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			908.00000	833	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			263.00000	289	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,092.00000	1,010	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			237.00000	261	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,166.00000	1,082	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			225.00000	248	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,204.00000	1,119	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			277.00000	304	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,056.00000	975	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			154.00000	170	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,482.00000	1,391	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			115.00000	127	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,694.00000	1,599	21.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.60	Call			62.00000	69	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,141.00000	2,040	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			85.00000	94	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,914.00000	1,816	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			96.00000	106	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,825.00000	1,728	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			109.00000	120	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,737.00000	1,641	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			154.00000	170	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,482.00000	1,391	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			202.00000	223	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,281.00000	1,194	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			172.00000	189	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,401.00000	1,311	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			115.00000	127	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,694.00000	1,599	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			129.00000	143	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,608.00000	1,514	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			145.00000	160	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,524.00000	1,432	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			122.00000	135	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,651.00000	1,556	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			137.00000	151	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,566.00000	1,473	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			163.00000	179	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,441.00000	1,351	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			145.00000	160	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,524.00000	1,432	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			91.00000	100	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,869.00000	1,772	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			102.00000	113	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,781.00000	1,685	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			182.00000	200	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,360.00000	1,272	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			85.00000	94	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,914.00000	1,816	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			62.00000	69	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,141.00000	2,040	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			75.00000	83	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,004.00000	1,905	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			58.00000	65	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,187.00000	2,086	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			55.00000	61	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,233.00000	2,132	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			71.00000	78	21.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.50	Put			2,049.00000	1,950	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			250.00000	275	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,129.00000	1,046	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			48.00000	53	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,327.00000	2,225	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			192.00000	211	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,321.00000	1,233	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			163.00000	179	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,441.00000	1,351	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			80.00000	89	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,959.00000	1,860	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			277.00000	304	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,056.00000	975	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			354.00000	389	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			833.00000	761	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			367.00000	404	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			796.00000	726	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			317.00000	348	21.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			946.00000	869	21.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			214.00000	235	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,242.00000	1,156	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			91.00000	100	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,869.00000	1,772	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			42.00000	47	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,421.00000	2,318	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			80.00000	89	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,959.00000	1,860	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			48.00000	53	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,327.00000	2,225	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			42.00000	47	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,421.00000	2,318	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			37.00000	41	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,515.00000	2,412	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			32.00000	35	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,611.00000	2,507	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			122.00000	135	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,651.00000	1,556	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			66.00000	73	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,095.00000	1,995	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			51.00000	57	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,280.00000	2,178	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			66.00000	73	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,095.00000	1,995	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			45.00000	50	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,374.00000	2,271	21.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.95	Call			39.00000	43	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,468.00000	2,365	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			34.00000	38	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,563.00000	2,459	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			250.00000	275	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,129.00000	1,046	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			24.00000	27	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,803.00000	2,698	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			317.00000	348	21.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			946.00000	869	21.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			192.00000	211	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,321.00000	1,233	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			109.00000	120	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,737.00000	1,641	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			202.00000	223	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,281.00000	1,194	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			427.00000	471	20.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			655.00000	592	20.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			396.00000	436	20.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			724.00000	657	20.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			341.00000	375	21.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			870.00000	796	21.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			214.00000	235	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,242.00000	1,156	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			411.00000	453	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			689.00000	624	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			443.00000	489	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			622.00000	561	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			263.00000	289	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,092.00000	1,010	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			479.00000	529	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			558.00000	501	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,421.00000	5,529	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,921.00000	4,029	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,426.00000	2,532	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			5.00000	4	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,061.00000	1,150	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			140.00000	121	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			7.00000	8	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,586.00000	3,480	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			1.00000	1	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,079.00000	4,972	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	21.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.10	Put			6,579.00000	6,472	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,871.00000	5,979	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,371.00000	4,479	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,872.00000	2,979	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			1.00000	1	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,434.00000	1,532	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			63.00000	53	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			15.00000	16	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,143.00000	3,038	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			1.00000	1	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,630.00000	4,523	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,129.00000	6,022	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			6,121.00000	6,229	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,621.00000	4,729	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			3,122.00000	3,229	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			0.00000	0	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,659.00000	1,760	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			38.00000	31	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			21.00000	23	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			2,900.00000	2,795	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			2.00000	2	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,381.00000	4,274	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			5,879.00000	5,772	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			711.00000	785	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			290.00000	256	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			1,023.00000	1,110	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			152.00000	132	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			1,140.00000	1,231	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			119.00000	102	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			985.00000	1,071	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			164.00000	143	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			912.00000	995	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			191.00000	167	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			1,180.00000	1,272	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			109.00000	94	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			1,100.00000	1,190	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			129.00000	111	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			877.00000	958	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			205.00000	180	18.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.90	Call		842.00000	922	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		221.00000	194	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		582.00000	643	19.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		411.00000	365	19.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		461.00000	509	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		590.00000	530	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		985.00000	1,071	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		164.00000	143	18.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		656.00000	725	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		334.00000	296	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.83470	13.72450		20.24	0.00	0	12,381.00
£ / R On 14/12/2009 Currency Future	13.70	Call		772.00000	830	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		748.00000	695	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		772.00000	830	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		748.00000	695	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		793.00000	850	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		718.00000	666	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		813.00000	872	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		689.00000	637	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		793.00000	850	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		718.00000	666	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		813.00000	872	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		689.00000	637	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		853.00000	916	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		629.00000	581	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		943.00000	1,014	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		519.00000	480	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		874.00000	939	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		600.00000	555	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		753.00000	809	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		779.00000	724	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		833.00000	894	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		658.00000	609	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		919.00000	989	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		545.00000	504	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		753.00000	809	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		779.00000	724	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		896.00000	964	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		572.00000	529	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		1,001.00000	1,075	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		476.00000	440	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,031.00000	1,106	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		456.00000	421	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,061.00000	1,137	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		437.00000	402	19.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.95	Call			1,156.00000	1,235	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			381.00000	350	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,124.00000	1,202	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			399.00000	367	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			813.00000	872	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			689.00000	637	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			734.00000	789	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			810.00000	755	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			716.00000	769	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			842.00000	785	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			557.00000	599	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,132.00000	1,064	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			665.00000	713	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			940.00000	879	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			649.00000	696	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			974.00000	911	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			649.00000	696	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			974.00000	911	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			633.00000	679	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,008.00000	944	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			575.00000	618	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,101.00000	1,033	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			505.00000	544	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,230.00000	1,159	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			539.00000	580	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,165.00000	1,095	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			522.00000	561	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,197.00000	1,127	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			488.00000	526	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,264.00000	1,191	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			371.00000	401	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,546.00000	1,467	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			384.00000	416	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,510.00000	1,431	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			456.00000	492	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,332.00000	1,258	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			426.00000	460	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,402.00000	1,326	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			398.00000	430	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,473.00000	1,395	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			345.00000	374	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,621.00000	1,540	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			321.00000	349	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,697.00000	1,614	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			299.00000	324	20.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.20	Put			1,774.00000	1,690	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			221.00000	241	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,097.00000	2,006	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			633.00000	679	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,008.00000	944	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			594.00000	638	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,069.00000	1,003	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			698.00000	750	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			874.00000	816	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			456.00000	492	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,332.00000	1,258	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			613.00000	658	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,039.00000	973	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			472.00000	509	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,298.00000	1,224	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			441.00000	476	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,367.00000	1,291	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			412.00000	445	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,437.00000	1,360	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			310.00000	336	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,735.00000	1,652	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			716.00000	769	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			842.00000	785	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			681.00000	732	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			907.00000	847	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			613.00000	658	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,039.00000	973	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			472.00000	509	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,298.00000	1,224	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			358.00000	388	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,584.00000	1,503	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			441.00000	476	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,367.00000	1,291	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			333.00000	361	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,659.00000	1,577	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			698.00000	750	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			874.00000	816	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			522.00000	561	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,197.00000	1,127	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			371.00000	401	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,546.00000	1,467	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			539.00000	580	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,165.00000	1,095	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,425.00000	5,535	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	19.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.80	Call			3,927.00000	4,037	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			3.00000	2	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,476.00000	2,580	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			51.00000	45	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,255.00000	1,337	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			330.00000	303	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			189.00000	207	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,265.00000	2,172	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			53.00000	59	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,629.00000	3,524	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			13.00000	14	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,088.00000	4,979	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			3.00000	3	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,578.00000	6,468	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,875.00000	5,985	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,375.00000	4,485	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			1.00000	1	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,899.00000	3,006	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			24.00000	21	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,581.00000	1,672	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			206.00000	187	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			267.00000	291	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			1,893.00000	1,806	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			79.00000	87	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,205.00000	3,103	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			20.00000	22	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,645.00000	4,537	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			4.00000	5	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,130.00000	6,020	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,125.00000	6,235	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,625.00000	4,735	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			0.00000	0	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,140.00000	3,248	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			15.00000	13	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,779.00000	1,874	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			154.00000	139	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			98.00000	108	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			2,974.00000	2,873	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			25.00000	28	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,401.00000	4,293	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			6.00000	6	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			5,881.00000	5,772	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			896.00000	964	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 14/12/2009 Currency Future	13.40	Put		572.00000	529	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,188.00000	1,269	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		364.00000	334	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,395.00000	1,481	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		270.00000	247	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,324.00000	1,408	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		299.00000	274	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,188.00000	1,269	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		364.00000	334	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,289.00000	1,373	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		315.00000	288	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,221.00000	1,303	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		347.00000	318	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,092.00000	1,169	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		418.00000	384	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		972.00000	1,044	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		497.00000	460	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		665.00000	713	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		940.00000	879	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		919.00000	989	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		545.00000	504	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,031.00000	1,106	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		456.00000	421	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		716.00000	769	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		842.00000	785	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,061.00000	1,137	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		437.00000	402	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		1,001.00000	1,075	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		476.00000	440	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		633.00000	679	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,008.00000	944	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			14.03720	13.92190		21.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		1,001.00000	1,057	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		980.00000	920	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		1,021.00000	1,078	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		949.00000	891	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		1,040.00000	1,099	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		918.00000	862	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		1,081.00000	1,143	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		859.00000	806	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,168.00000	1,236	20.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		746.00000	698	20.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		1,102.00000	1,165	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		830.00000	778	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		982.00000	1,037	20.86	0.00	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	13.95	Put		1,011.00000	950	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		1,060.00000	1,121	20.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		888.00000	834	20.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,145.00000	1,212	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		773.00000	724	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		1,123.00000	1,188	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		801.00000	751	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,449.00000	4,564	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		27.00000	27	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,480.00000	3,595	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		58.00000	57	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,543.00000	2,654	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		122.00000	117	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,742.00000	1,837	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		320.00000	300	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		800.00000	842	21.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,378.00000	1,305	21.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		564.00000	590	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,143.00000	2,053	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		408.00000	423	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		2,986.00000	2,886	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		297.00000	307	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		3,875.00000	3,770	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,353.00000	4,468	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		31.00000	31	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,382.00000	3,497	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		60.00000	60	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,455.00000	2,565	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		133.00000	128	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,672.00000	1,766	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		351.00000	328	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		771.00000	811	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,449.00000	1,374	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		546.00000	570	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,224.00000	2,133	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		395.00000	410	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,073.00000	2,973	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		288.00000	298	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		3,966.00000	3,860	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		4,258.00000	4,372	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		36.00000	35	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		3,285.00000	3,399	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		63.00000	62	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		2,368.00000	2,476	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		146.00000	139	19.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.70	Call			1,605.00000	1,695	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			383.00000	358	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			744.00000	782	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,522.00000	1,444	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			529.00000	552	23.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,307.00000	2,215	23.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			383.00000	397	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,161.00000	3,060	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			280.00000	288	26.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,058.00000	3,951	26.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,163.00000	4,277	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			41.00000	40	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,187.00000	3,302	20.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			65.00000	65	20.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,281.00000	2,389	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			159.00000	151	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,539.00000	1,627	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			417.00000	390	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			717.00000	754	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,595.00000	1,516	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			513.00000	534	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,391.00000	2,297	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			371.00000	385	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,249.00000	3,147	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			271.00000	280	26.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,150.00000	4,043	26.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			4,019.00000	4,133	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			47.00000	46	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			3,043.00000	3,158	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			71.00000	71	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			2,156.00000	2,261	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			184.00000	174	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,446.00000	1,531	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			474.00000	444	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			680.00000	714	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,708.00000	1,627	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			488.00000	508	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,516.00000	2,421	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			354.00000	367	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,382.00000	3,279	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			258.00000	265	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,286.00000	4,178	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			4,115.00000	4,230	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			43.00000	43	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,138.00000	3,253	20.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.85	Put			67.00000	66	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,238.00000	2,345	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			166.00000	158	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,507.00000	1,594	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			435.00000	406	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			705.00000	740	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,633.00000	1,553	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			505.00000	526	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,433.00000	2,338	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			365.00000	379	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,293.00000	3,191	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			267.00000	275	26.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,196.00000	4,088	26.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,401.00000	4,516	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			29.00000	29	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,431.00000	3,546	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			59.00000	59	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,499.00000	2,609	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			127.00000	122	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,707.00000	1,801	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			335.00000	314	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			785.00000	826	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,413.00000	1,339	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			555.00000	580	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,183.00000	2,093	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			401.00000	416	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,029.00000	2,929	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			293.00000	302	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			3,921.00000	3,815	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,210.00000	4,325	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			38.00000	38	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,236.00000	3,351	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			64.00000	63	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,324.00000	2,432	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			152.00000	145	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,572.00000	1,661	19.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			400.00000	374	19.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			730.00000	767	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,558.00000	1,480	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			521.00000	543	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,349.00000	2,256	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			377.00000	391	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,205.00000	3,104	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			276.00000	284	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,104.00000	3,997	26.76	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	9.65	Call		4,305.00000	4,420	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		33.00000	33	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		3,334.00000	3,448	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		62.00000	61	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,411.00000	2,520	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		139.00000	133	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,638.00000	1,730	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		366.00000	343	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		757.00000	796	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,485.00000	1,409	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		538.00000	561	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,266.00000	2,174	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		389.00000	403	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,117.00000	3,016	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		284.00000	293	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,012.00000	3,906	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		4,068.00000	4,183	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		46.00000	45	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		3,090.00000	3,204	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		68.00000	67	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		2,196.00000	2,302	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		174.00000	165	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,475.00000	1,561	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put		453.00000	423	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		692.00000	727	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,670.00000	1,589	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		497.00000	517	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,475.00000	2,380	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		360.00000	373	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,338.00000	3,236	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		264.00000	271	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,242.00000	4,134	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.24140	14.12000		20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,140.00000	1,182	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,120.00000	1,041	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,159.00000	1,202	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,089.00000	1,011	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,178.00000	1,223	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,058.00000	981	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,197.00000	1,243	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,027.00000	952	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,217.00000	1,264	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		997.00000	923	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,435.00000	1,498	18.78	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put		715.00000	656	18.78	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 14/06/2010 Currency Future	13.70	Call			1,299.00000	1,352	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			879.00000	811	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			431.00000	438	24.95	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put			3,811.00000	3,696	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,237.00000	1,286	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			967.00000	894	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,122.00000	1,163	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,152.00000	1,072	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,278.00000	1,330	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			908.00000	838	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,299.00000	1,352	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			879.00000	811	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,217.00000	1,264	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			997.00000	923	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,388.00000	1,447	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			768.00000	706	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,412.00000	1,472	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			742.00000	681	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,510.00000	1,576	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			640.00000	585	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,460.00000	1,524	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			690.00000	632	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,257.00000	1,307	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			937.00000	866	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			971.00000	1,004	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,451.00000	1,363	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			1,052.00000	1,089	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,282.00000	1,197	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			2,090.00000	2,183	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			320.00000	292	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,745.00000	1,824	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			475.00000	433	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			774.00000	795	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,004.00000	1,904	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			588.00000	600	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,818.00000	2,708	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			449.00000	456	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,679.00000	3,564	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			345.00000	349	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,575.00000	4,457	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,126.00000	2,221	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			306.00000	279	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,778.00000	1,859	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			458.00000	417	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,485.00000	1,550	18.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.30	Put		665.00000	608	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,069.00000	1,107	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,249.00000	1,165	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		785.00000	807	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		1,965.00000	1,866	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		595.00000	608	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,775.00000	2,666	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		455.00000	462	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,635.00000	3,521	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		349.00000	353	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,529.00000	4,412	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,527.00000	5,648	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		7.00000	7	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		4,081.00000	4,199	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		61.00000	57	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,687.00000	2,792	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		167.00000	151	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,588.00000	1,660	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		568.00000	518	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		628.00000	641	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,608.00000	2,500	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		420.00000	426	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		3,900.00000	3,785	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		269.00000	271	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,249.00000	5,129	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		152.00000	151	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,632.00000	6,510	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,973.00000	6,095	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		3.00000	3	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,505.00000	4,625	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		35.00000	33	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		3,078.00000	3,188	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		108.00000	97	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,878.00000	1,963	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		408.00000	372	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		710.00000	728	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,240.00000	2,137	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		473.00000	481	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,503.00000	3,390	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		318.00000	321	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,848.00000	4,729	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		181.00000	181	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,211.00000	6,089	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,222.00000	6,343	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		2.00000	2	21.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.40	Call		4,745.00000	4,865	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		25.00000	24	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,313.00000	3,425	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		93.00000	84	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		2,054.00000	2,145	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		334.00000	304	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		762.00000	784	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,042.00000	1,942	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		507.00000	516	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,287.00000	3,174	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		340.00000	344	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,620.00000	4,503	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		199.00000	199	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		5,979.00000	5,858	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,649.00000	4,769	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		29.00000	27	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,695.00000	3,811	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		75.00000	69	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,772.00000	2,879	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		152.00000	137	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,982.00000	2,071	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		362.00000	330	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		1,002.00000	1,037	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,382.00000	1,296	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		741.00000	761	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,121.00000	2,019	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		566.00000	577	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		2,946.00000	2,835	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,791.00000	3,908	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		71.00000	66	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,858.00000	2,966	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		138.00000	125	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		1,035.00000	1,071	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,315.00000	1,230	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		580.00000	592	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		2,860.00000	2,750	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		443.00000	450	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,723.00000	3,608	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,793.00000	4,914	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		23.00000	22	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,839.00000	3,956	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		69.00000	65	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,902.00000	3,010	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		132.00000	119	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		426.00000	432	25.01	0.00	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	17.55	Put			3,856.00000	3,741	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			927.00000	957	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,557.00000	1,466	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			690.00000	707	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,320.00000	2,216	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			529.00000	538	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,159.00000	3,047	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			403.00000	409	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,033.00000	3,918	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			858.00000	885	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,738.00000	1,644	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			645.00000	659	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,525.00000	2,418	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			493.00000	502	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,373.00000	3,260	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			377.00000	382	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,257.00000	4,141	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,410.00000	4,529	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			40.00000	38	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,456.00000	3,569	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			86.00000	78	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,561.00000	2,664	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			191.00000	173	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,811.00000	1,893	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			441.00000	402	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			797.00000	820	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			1,927.00000	1,828	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			603.00000	616	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,733.00000	2,625	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			461.00000	468	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,591.00000	3,477	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			354.00000	358	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,484.00000	4,366	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,268.00000	4,387	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			48.00000	45	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,437.00000	2,539	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			217.00000	198	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,713.00000	1,791	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			493.00000	449	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			4,221.00000	4,339	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			51.00000	48	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,265.00000	3,377	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			95.00000	86	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,397.00000	2,498	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			227.00000	206	18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.95	Call			1,681.00000	1,757	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			511.00000	466	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			752.00000	772	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,082.00000	1,981	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			573.00000	584	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			2,903.00000	2,793	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			437.00000	444	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,767.00000	3,652	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			336.00000	340	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,666.00000	4,548	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			4,127.00000	4,246	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			57.00000	54	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			3,170.00000	3,281	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			100.00000	90	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			2,316.00000	2,416	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			246.00000	225	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,619.00000	1,692	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			549.00000	500	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			730.00000	750	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,160.00000	2,058	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			559.00000	569	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			2,989.00000	2,878	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			328.00000	331	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			4,758.00000	4,640	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			4,032.00000	4,150	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			62.00000	59	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			2,239.00000	2,337	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			269.00000	245	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,562.00000	1,631	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			592.00000	540	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			544.00000	554	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,074.00000	2,962	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			414.00000	421	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			3,944.00000	3,829	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			4,315.00000	4,434	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			45.00000	43	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,360.00000	3,473	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			90.00000	82	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,478.00000	2,581	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			208.00000	189	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,457.00000	4,577	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			37.00000	35	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,503.00000	3,618	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			83.00000	76	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,602.00000	2,707	18.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.70	Put		182.00000	165	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,845.00000	1,928	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		425.00000	387	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		808.00000	832	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,888.00000	1,791	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		611.00000	624	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,691.00000	2,583	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		467.00000	475	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,547.00000	3,433	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		358.00000	362	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,438.00000	4,321	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,503.00000	3,618	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		83.00000	76	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,602.00000	2,707	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		182.00000	165	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,845.00000	1,928	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		425.00000	387	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		808.00000	832	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,888.00000	1,791	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		4,174.00000	4,292	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		54.00000	51	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		3,218.00000	3,329	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		98.00000	88	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		2,356.00000	2,457	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		236.00000	215	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,650.00000	1,724	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		530.00000	483	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		332.00000	335	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		4,712.00000	4,594	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		3,123.00000	3,233	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		103.00000	92	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		2,277.00000	2,376	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		257.00000	234	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		720.00000	739	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,200.00000	2,097	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		552.00000	562	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,032.00000	2,920	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		324.00000	327	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		4,804.00000	4,685	26.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.52880	11.45240		19.10	161,403.20	14	19,721.00
€ / R On 14/09/2009 Currency Future	11.45	Call		428.00000	456	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		425.00000	377	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		409.00000	435	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		456.00000	407	19.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.40	Call			448.00000	477	18.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			395.00000	349	18.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			469.00000	500	18.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			366.00000	321	18.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			428.00000	456	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			425.00000	377	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			390.00000	416	19.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			488.00000	437	19.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			373.00000	397	19.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			521.00000	468	19.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			357.00000	379	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			554.00000	500	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			341.00000	362	19.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			589.00000	533	19.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			313.00000	331	20.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			661.00000	602	20.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			300.00000	317	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			697.00000	638	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			327.00000	346	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			624.00000	567	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			283.00000	299	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			730.00000	670	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			469.00000	500	18.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			366.00000	321	18.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			251.00000	265	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			798.00000	736	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			266.00000	281	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			764.00000	702	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			236.00000	249	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			833.00000	770	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			222.00000	234	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			869.00000	805	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			150.00000	157	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,098.00000	1,029	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			172.00000	180	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,019.00000	951	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			183.00000	193	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			981.00000	914	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			140.00000	147	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,138.00000	1,068	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			131.00000	137	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,179.00000	1,108	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			114.00000	119	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,261.00000	1,190	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			106.00000	111	20.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.65	Put		1,304.00000	1,232	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		85.00000	89	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,433.00000	1,360	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		63.00000	65	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,611.00000	1,536	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		46.00000	47	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,794.00000	1,718	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		50.00000	51	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,747.00000	1,672	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		50.00000	51	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,747.00000	1,672	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		28.00000	28	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,076.00000	2,000	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		26.00000	26	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,123.00000	2,047	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		31.00000	31	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,028.00000	1,952	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		33.00000	34	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,981.00000	1,905	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		36.00000	37	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,934.00000	1,858	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		36.00000	37	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,934.00000	1,858	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		42.00000	44	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,840.00000	1,765	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		20.00000	20	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,268.00000	2,191	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		15.00000	15	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,413.00000	2,336	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		14.00000	14	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,462.00000	2,385	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		24.00000	24	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,171.00000	2,095	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		39.00000	40	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,887.00000	1,811	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		39.00000	40	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,887.00000	1,811	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		33.00000	34	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,981.00000	1,905	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		58.00000	60	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,656.00000	1,581	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		18.00000	18	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,316.00000	2,239	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		22.00000	22	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,219.00000	2,143	20.55	0.00	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	13.90	Call			14.00000	14	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,462.00000	2,385	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			13.00000	13	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,510.00000	2,434	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			12.00000	12	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,559.00000	2,483	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			10.00000	10	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,657.00000	2,581	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			17.00000	17	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,364.00000	2,288	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			54.00000	56	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,702.00000	1,627	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			8.00000	8	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,756.00000	2,679	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			2.00000	2	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,400.00000	3,323	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			17.00000	17	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,364.00000	2,288	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			10.00000	10	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,657.00000	2,581	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			7.00000	6	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,854.00000	2,778	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			5.00000	5	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,953.00000	2,876	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			4.00000	4	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,052.00000	2,976	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			4.00000	4	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,151.00000	3,075	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			24.00000	24	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,171.00000	2,095	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			7.00000	6	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,854.00000	2,778	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			5.00000	5	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,953.00000	2,876	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			99.00000	103	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,346.00000	1,274	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			85.00000	89	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,433.00000	1,360	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			73.00000	76	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,521.00000	1,447	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			26.00000	26	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,123.00000	2,047	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			11.00000	10	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,608.00000	2,532	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			9.00000	9	20.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.15	Put			2,706.00000	2,630	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			7.00000	7	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,805.00000	2,728	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			54.00000	56	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,702.00000	1,627	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			73.00000	76	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,521.00000	1,447	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			79.00000	82	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,477.00000	1,403	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			68.00000	70	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,566.00000	1,492	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			15.00000	15	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,413.00000	2,336	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			58.00000	60	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,656.00000	1,581	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			22.00000	22	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,219.00000	2,143	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			92.00000	96	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,389.00000	1,317	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			114.00000	119	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,261.00000	1,190	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			161.00000	169	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,058.00000	990	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			122.00000	128	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,220.00000	1,149	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			208.00000	219	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			906.00000	840	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			161.00000	169	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,058.00000	990	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			79.00000	82	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,477.00000	1,403	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			222.00000	234	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			869.00000	805	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			195.00000	206	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			943.00000	877	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			208.00000	219	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			906.00000	840	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			106.00000	111	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,304.00000	1,232	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,052.00000	5,129	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,552.00000	3,629	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,056.00000	2,131	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			3.00000	2	17.68	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	10.90	Call			723.00000	774	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			171.00000	145	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	1	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,948.00000	3,872	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,448.00000	5,371	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,948.00000	6,871	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,352.00000	5,429	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,852.00000	3,929	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,353.00000	2,429	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			1.00000	1	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			949.00000	1,008	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			97.00000	80	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			1.00000	1	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,649.00000	3,572	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,148.00000	5,071	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,648.00000	6,571	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,502.00000	5,579	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,002.00000	4,079	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,503.00000	2,579	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	0	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,073.00000	1,136	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			70.00000	57	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			2.00000	2	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,499.00000	3,423	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,998.00000	4,921	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,498.00000	6,421	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			514.00000	550	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			311.00000	271	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			593.00000	636	17.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			240.00000	208	17.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			539.00000	577	18.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			286.00000	249	18.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			491.00000	524	18.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			338.00000	296	18.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			448.00000	477	18.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.40	Put		395.00000	349	18.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		283.00000	299	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		730.00000	670	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		373.00000	397	19.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		521.00000	468	19.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		565.00000	606	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		262.00000	227	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		300.00000	317	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		697.00000	638	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		622.00000	668	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		220.00000	189	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		565.00000	606	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		262.00000	227	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		357.00000	379	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		554.00000	500	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call		688.00000	738	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		186.00000	159	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		655.00000	702	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		202.00000	174	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.70450	11.62440		19.75	70,227.00	6	9,863.00
€ / R On 14/12/2009 Currency Future	11.60	Call		647.00000	683	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		622.00000	579	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		610.00000	640	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		685.00000	636	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		668.00000	705	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		593.00000	551	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		628.00000	661	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		653.00000	607	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		459.00000	481	21.24	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,035.00000	976	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		129.00000	135	26.61	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,104.00000	3,030	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		592.00000	622	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		718.00000	667	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		575.00000	604	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		751.00000	699	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		559.00000	586	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		784.00000	732	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		513.00000	538	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		889.00000	833	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		543.00000	570	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		819.00000	765	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		499.00000	523	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		924.00000	868	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		485.00000	508	20.95	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	12.10	Put			961.00000	904	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			528.00000	554	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			853.00000	799	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			472.00000	494	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			997.00000	940	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			447.00000	467	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,072.00000	1,013	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			381.00000	398	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,307.00000	1,243	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			401.00000	419	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,227.00000	1,165	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			412.00000	431	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,188.00000	1,126	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			361.00000	377	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,387.00000	1,322	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			351.00000	367	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,427.00000	1,362	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			342.00000	357	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,468.00000	1,402	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			333.00000	347	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,508.00000	1,443	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			299.00000	312	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,675.00000	1,608	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			270.00000	282	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,845.00000	1,777	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			244.00000	255	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,020.00000	1,951	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			257.00000	268	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,932.00000	1,864	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			250.00000	261	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,976.00000	1,907	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			250.00000	261	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,976.00000	1,907	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			215.00000	225	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,241.00000	2,171	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			210.00000	219	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,285.00000	2,215	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			222.00000	232	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,197.00000	2,127	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			227.00000	237	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,153.00000	2,083	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			233.00000	243	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,108.00000	2,039	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			227.00000	237	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,153.00000	2,083	24.85	0.00	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	13.45	Call			238.00000	249	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,064.00000	1,994	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			193.00000	201	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,418.00000	2,347	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			263.00000	275	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,889.00000	1,820	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			111.00000	116	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,336.00000	3,261	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			204.00000	213	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,329.00000	2,258	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			182.00000	191	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,508.00000	2,436	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			173.00000	180	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,598.00000	2,526	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			164.00000	171	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,689.00000	2,616	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			155.00000	162	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,781.00000	2,708	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			257.00000	268	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,932.00000	1,864	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			244.00000	255	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,020.00000	1,951	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			198.00000	207	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,374.00000	2,303	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			187.00000	196	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,463.00000	2,391	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			177.00000	185	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,553.00000	2,481	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			291.00000	304	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,717.00000	1,650	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			277.00000	289	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,802.00000	1,735	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			215.00000	225	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,241.00000	2,171	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			277.00000	289	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,802.00000	1,735	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			193.00000	201	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,418.00000	2,347	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			284.00000	297	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,760.00000	1,692	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			198.00000	207	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,374.00000	2,303	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			187.00000	196	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,463.00000	2,391	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			168.00000	176	25.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.10	Put		2,644.00000	2,571	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		173.00000	180	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,598.00000	2,526	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		307.00000	321	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,633.00000	1,566	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		315.00000	329	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,591.00000	1,525	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		284.00000	297	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,760.00000	1,692	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		222.00000	232	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,197.00000	2,127	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		315.00000	329	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,591.00000	1,525	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		324.00000	338	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,550.00000	1,484	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		291.00000	304	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,717.00000	1,650	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		391.00000	408	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,267.00000	1,204	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		371.00000	388	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,347.00000	1,283	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		423.00000	443	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,149.00000	1,088	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		361.00000	377	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,387.00000	1,322	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		435.00000	455	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,110.00000	1,050	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		412.00000	431	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,188.00000	1,126	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		371.00000	388	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,347.00000	1,283	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,170.00000	1,230	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		196.00000	176	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		861.00000	909	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		387.00000	355	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		125.00000	131	26.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,151.00000	3,076	26.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,323.00000	1,388	17.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		148.00000	133	17.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		976.00000	1,029	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		301.00000	274	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		712.00000	752	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		538.00000	498	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		118.00000	123	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,243.00000	3,169	26.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.55	Call			2,112.00000	2,191	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			38.00000	36	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			917.00000	967	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			343.00000	313	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			73.00000	77	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,998.00000	3,922	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			23.00000	25	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,449.00000	5,370	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			7.00000	7	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,933.00000	6,853	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,404.00000	2,483	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			30.00000	28	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,102.00000	1,160	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			228.00000	206	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			87.00000	91	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,713.00000	3,637	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			30.00000	31	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,155.00000	5,077	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			9.00000	9	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,635.00000	6,555	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			459.00000	481	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,035.00000	976	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,551.00000	2,630	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			27.00000	25	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,205.00000	1,266	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			181.00000	162	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			95.00000	100	27.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,571.00000	3,495	27.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			33.00000	35	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,009.00000	4,931	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			10.00000	11	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,486.00000	6,406	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,833.00000	3,912	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			8.00000	8	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,846.00000	2,924	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			21.00000	20	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,880.00000	1,956	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			56.00000	52	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,069.00000	1,126	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			245.00000	222	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			114.00000	120	26.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,290.00000	3,215	26.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			61.00000	64	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,237.00000	4,160	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,932.00000	4,012	26.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.70	Put		8.00000	7	26.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,944.00000	3,023	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		20.00000	18	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,971.00000	2,049	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		47.00000	44	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,136.00000	1,195	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		211.00000	190	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		121.00000	127	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,197.00000	3,122	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		66.00000	69	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,141.00000	4,065	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,982.00000	4,061	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		7.00000	7	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,993.00000	3,072	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		19.00000	18	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		2,017.00000	2,095	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		43.00000	41	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		68.00000	72	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,094.00000	4,017	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,734.00000	3,813	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		9.00000	9	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,747.00000	2,826	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		23.00000	22	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,790.00000	1,865	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		66.00000	61	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		1,006.00000	1,060	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		282.00000	256	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		107.00000	113	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,383.00000	3,308	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		57.00000	60	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,332.00000	4,255	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,635.00000	3,714	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		10.00000	10	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,649.00000	2,728	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		25.00000	23	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,701.00000	1,775	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		77.00000	71	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		946.00000	998	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		322.00000	293	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		101.00000	106	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,477.00000	3,402	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		52.00000	55	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,428.00000	4,351	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,536.00000	3,615	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		11.00000	11	25.16	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	10.10	Call			1,614.00000	1,686	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			90.00000	82	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			889.00000	938	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			365.00000	333	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			49.00000	51	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,524.00000	4,447	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,585.00000	3,665	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			11.00000	10	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,600.00000	2,679	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			26.00000	24	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,657.00000	1,731	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			83.00000	76	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			98.00000	103	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,524.00000	3,448	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			51.00000	53	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,476.00000	4,399	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,783.00000	3,863	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			9.00000	8	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,796.00000	2,875	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			22.00000	21	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,835.00000	1,911	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			60.00000	56	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			1,037.00000	1,093	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			263.00000	238	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			59.00000	62	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,284.00000	4,207	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,882.00000	3,962	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			8.00000	7	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,895.00000	2,974	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			20.00000	19	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,926.00000	2,002	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			51.00000	48	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			63.00000	67	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,189.00000	4,112	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,031.00000	4,111	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			7.00000	6	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			3,043.00000	3,122	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			18.00000	17	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			2,064.00000	2,142	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			39.00000	38	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			71.00000	75	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,046.00000	3,970	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,031.00000	4,111	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			7.00000	6	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			4,130.00000	4,210	27.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.50	Put		6.00000	5	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,141.00000	3,220	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		17.00000	15	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,161.00000	2,239	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		36.00000	35	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,283.00000	1,347	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		158.00000	142	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		690.00000	728	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		565.00000	524	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		136.00000	142	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,011.00000	2,937	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		75.00000	79	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		3,951.00000	3,874	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.87890	11.79610		20.03	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	11.80	Call		798.00000	843	19.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		802.00000	764	19.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		780.00000	823	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		834.00000	794	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		818.00000	863	19.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		772.00000	735	19.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		838.00000	884	19.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		742.00000	706	19.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		762.00000	804	20.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		866.00000	825	20.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		745.00000	786	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		899.00000	857	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		729.00000	769	20.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		932.00000	890	20.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		712.00000	752	20.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		966.00000	923	20.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		681.00000	719	20.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,035.00000	990	20.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		666.00000	703	20.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,070.00000	1,024	20.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		697.00000	735	20.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,000.00000	956	20.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		652.00000	688	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,106.00000	1,059	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,567.00000	3,650	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		21.00000	21	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,593.00000	2,674	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		47.00000	45	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,697.00000	1,770	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		151.00000	141	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,042.00000	1,099	18.89	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 15/03/2010 Currency Future	11.25	Put			496.00000	470	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			432.00000	456	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,886.00000	1,827	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			294.00000	311	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,748.00000	2,682	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			200.00000	212	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,654.00000	3,583	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			128.00000	136	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,582.00000	4,507	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,617.00000	3,699	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			21.00000	20	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,641.00000	2,722	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			45.00000	43	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,737.00000	1,810	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			141.00000	131	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			1,068.00000	1,126	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			472.00000	447	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			440.00000	464	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,844.00000	1,786	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			300.00000	317	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,704.00000	2,638	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			204.00000	216	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,608.00000	3,537	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			131.00000	139	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,535.00000	4,461	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,715.00000	3,797	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			19.00000	19	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,738.00000	2,819	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			42.00000	40	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,818.00000	1,892	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			122.00000	113	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,121.00000	1,182	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			425.00000	403	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			458.00000	483	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,762.00000	1,704	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			312.00000	330	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,616.00000	2,551	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			212.00000	224	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,516.00000	3,445	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			138.00000	147	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,442.00000	4,368	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,764.00000	3,847	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			18.00000	18	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,786.00000	2,867	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			40.00000	38	19.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.05	Call			1,859.00000	1,934	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			113.00000	105	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,149.00000	1,210	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			403.00000	381	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			467.00000	493	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,721.00000	1,664	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			319.00000	337	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,573.00000	2,508	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			216.00000	229	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,470.00000	3,400	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			142.00000	151	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,396.00000	4,322	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,666.00000	3,748	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			20.00000	19	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,689.00000	2,770	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			43.00000	41	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,777.00000	1,851	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			131.00000	122	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			1,094.00000	1,154	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			448.00000	425	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			449.00000	474	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,803.00000	1,745	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			306.00000	324	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,660.00000	2,595	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			208.00000	220	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,562.00000	3,491	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			135.00000	143	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,489.00000	4,414	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,912.00000	3,995	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			16.00000	16	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,931.00000	3,013	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			35.00000	34	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,985.00000	2,061	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			89.00000	82	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,236.00000	1,300	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			340.00000	321	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			496.00000	523	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,600.00000	1,544	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			339.00000	358	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,443.00000	2,379	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			229.00000	243	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,333.00000	3,264	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			154.00000	164	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,258.00000	4,185	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			4,011.00000	4,094	24.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.80	Put		15.00000	15	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,028.00000	3,110	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		32.00000	31	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,071.00000	2,148	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		75.00000	69	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,297.00000	1,364	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		301.00000	285	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		517.00000	545	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,521.00000	1,466	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		353.00000	373	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,357.00000	2,294	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		238.00000	252	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,242.00000	3,174	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		162.00000	172	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,166.00000	4,094	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,962.00000	4,044	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		16.00000	15	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,980.00000	3,061	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		34.00000	33	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,028.00000	2,105	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		82.00000	76	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,266.00000	1,332	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		320.00000	303	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		507.00000	534	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,560.00000	1,505	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		346.00000	365	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,400.00000	2,336	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		234.00000	247	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,288.00000	3,219	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		158.00000	168	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,212.00000	4,139	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,814.00000	3,896	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		18.00000	17	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,834.00000	2,916	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		38.00000	37	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,901.00000	1,976	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		104.00000	97	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		1,177.00000	1,240	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put		381.00000	361	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		477.00000	502	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,681.00000	1,623	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		325.00000	344	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,529.00000	2,465	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		220.00000	233	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,424.00000	3,354	26.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.00	Call		146.00000	155	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,350.00000	4,276	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,863.00000	3,945	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		17.00000	17	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,883.00000	2,964	19.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		37.00000	35	19.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,943.00000	2,018	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		97.00000	89	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		1,206.00000	1,270	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		360.00000	341	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		486.00000	513	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,640.00000	1,584	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		332.00000	351	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,486.00000	2,422	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		225.00000	238	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,378.00000	3,309	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		150.00000	159	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,304.00000	4,230	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		4,060.00000	4,142	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		14.00000	14	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		3,077.00000	3,159	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		31.00000	30	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		2,118.00000	2,196	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		72.00000	67	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,330.00000	1,398	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		284.00000	269	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		528.00000	556	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,482.00000	1,427	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		359.00000	379	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,313.00000	2,251	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		243.00000	257	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,197.00000	3,128	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		165.00000	176	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,119.00000	4,047	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		4,109.00000	4,191	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		13.00000	12	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		3,126.00000	3,208	20.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		30.00000	29	20.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		2,165.00000	2,243	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		69.00000	64	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,365.00000	1,432	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		268.00000	254	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		539.00000	568	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,443.00000	1,389	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		366.00000	386	24.33	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 15/03/2010 Currency Future	13.70	Put			2,269.00000	2,207	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			247.00000	262	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,151.00000	3,083	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			169.00000	179	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,072.00000	4,000	27.30	0.00	0	0.00
AL12 On 06/08/2009 Index Future				319.65100	320.49400		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future				245.72300	245.67700		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future				278.95500	279.24800		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future				313.33900	313.93800		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				291.52200	291.96700		0.00	0.00	0	562.00
ALBI On 05/11/2009 Index Future				296.61400	297.06500		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future				301.61100	302.06800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				125.08400	125.13000		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				127.29400	127.33900		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future				129.58100	129.62700		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				293.40000	293.85200		0.00	0.00	0	565.00
GOVI On 05/11/2009 jGovi				298.52450	298.98350		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi				303.88850	304.35500		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future				357.76600	355.41500		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future				364.74500	362.29900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				7.57000	7.55900		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.75200	8.73000		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.31100	8.39000		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.62200	8.78200		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap				8.85700	8.83100		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap				8.84500	8.92100		22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J207 On 15/01/2020 jSwap			8.92000		8.89000		22.61	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.92000		6.90200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.77100		6.74000		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.87500		6.86000		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.35900		7.34600		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.66100		7.70600		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.94500		7.97200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.54000		7.54300		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.77300		7.77000		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.05000		8.04300		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.50200		8.48500		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.63900		8.62200		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.78700		8.77000		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.75800		8.72600		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.81700		8.78500		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.88100		8.85000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.24100		8.24300		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.63300		7.64300		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.35000		7.36200		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.80700		7.81100		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.44200		7.44400		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.20900		7.20900		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.54100		7.53900		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			281.15800		281.56400		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			286.12400		286.53600		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			291.26500		291.68400		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.76800		6.77700		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,051.00000	3,059	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			6.00000	6	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,298.00000	3,307	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	3	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,247.00000	1,245	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			26.00000	24	1.24	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 06/08/2009 Bond Future			8.33800		8.29700		8.50	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,255.00000	5,032	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			220.00000	219	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.42300		8.38000		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			918.00000	843	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,614.00000	5,763	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.51300		8.46700		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,735.00000	1,640	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,378.00000	5,512	7.90	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.59000		8.54100		0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,206.00000	2,081	0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,402.00000	2,510	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.88200		8.85200		18.18	0.00	0	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			3,832.00000	3,567	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,404.00000	2,431	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			105.00000	78	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,487.00000	14,752	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.92700		8.89600		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			5,697.00000	5,478	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,704.00000	4,782	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			4,499.00000	4,303	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,916.00000	6,017	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,333.00000	1,238	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,196.00000	13,398	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			900.00000	827	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,592.00000	15,816	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.97600		8.94400		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			3,761.00000	3,612	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,639.00000	10,793	17.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.02300		8.99000		0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			2,234.00000	2,068	0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			2,140.00000	2,282	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.41900		8.37900		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,877.00000	3,705	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			224.00000	224	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.48600		8.44300		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			688.00000	631	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,664.00000	4,783	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.56200		8.51600		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			1,038.00000	976	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,140.00000	5,259	7.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 06/05/2010 Bond Future			8.63800	8.59000		0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		1,783.00000	1,689	0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		2,122.00000	2,208	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.84000	8.81000		11.96	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call		3,237.00000	3,070	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		819.00000	819	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.90800	8.87700		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		533.00000	491	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,413.00000	8,540	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.98400	8.95200		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,980.00000	1,900	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		6,068.00000	6,158	11.41	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.05500	9.02100		0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		1,765.00000	1,671	0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		1,873.00000	1,954	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.84800	8.81800		13.59	0.00	0	1,395.00
R204 On 06/08/2009 Bond Future	9.25	Call		3,484.00000	3,301	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		907.00000	906	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.90700	8.87600		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		584.00000	538	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,241.00000	9,379	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.97200	8.94000		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		2,202.00000	2,114	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		6,632.00000	6,729	13.06	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.03700	9.00300		0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		1,809.00000	1,704	0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		1,826.00000	1,914	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.42400	8.38400		7.55	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call		3,214.00000	3,071	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		187.00000	187	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		29.00000	20	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		5,117.00000	5,251	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.49800	8.45500		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		555.00000	509	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,862.00000	3,961	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.58600	8.53900		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		825.00000	775	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,235.00000	4,335	6.73	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.68200	8.63200		0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		2,030.00000	1,941	0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,673.00000	1,735	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
R207 On 06/08/2009 Bond Future			8.96800		8.92800		15.10	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			3,111.00000	2,890	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,146.00000	1,173	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.02500		8.98300		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			532.00000	480	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,182.00000	10,385	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.08800		9.04500		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			2,190.00000	2,080	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,102.00000	7,248	14.52	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.15200		9.10700		0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			2,134.00000	1,975	0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			1,302.00000	1,406	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.08100		9.03800		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,761.00000	2,535	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,436.00000	1,480	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.13700		9.09300		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			680.00000	616	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,614.00000	9,822	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.21400		9.16800		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,547.00000	2,418	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,763.00000	6,914	15.58	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.30800		9.26200		0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			1,531.00000	1,390	0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			1,603.00000	1,737	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.45200		8.42200		22.19	0.00	0	4,503.00
R209 On 06/08/2009 Bond Future	8.75	Call			4,157.00000	3,910	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,429.00000	1,438	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			1,134.00000	993	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			4,892.00000	5,007	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.47800		8.44700		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			933.00000	859	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,326.00000	12,516	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,967.00000	10,716	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,058.00000	1,070	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			597.00000	544	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,707.00000	14,917	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.50500		8.47300		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,305.00000	2,196	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,310.00000	11,471	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,969.00000	12,723	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,631.00000	1,655	24.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/05/2010 Bond Future			8.52900	8.49700		0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		1,459.00000	1,318	0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		1,433.00000	1,561	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			289.61200	290.05500		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			294.72800	295.17700		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			300.02400	300.48000		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.54610	6.59770		20.22	0.00	0	103,728.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		259.00000	232	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		262.00000	286	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		280.00000	251	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		232.00000	255	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		326.00000	294	19.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		179.00000	198	19.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		302.00000	272	19.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		204.00000	226	19.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		259.00000	232	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		262.00000	286	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		240.00000	215	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		293.00000	319	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		280.00000	251	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		232.00000	255	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		353.00000	318	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		155.00000	172	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		240.00000	215	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		293.00000	319	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		353.00000	318	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		155.00000	172	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		382.00000	346	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		134.00000	149	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		447.00000	407	18.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		99.00000	110	18.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		482.00000	440	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		85.00000	94	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		207.00000	185	21.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		359.00000	389	21.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		223.00000	199	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		325.00000	353	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		223.00000	199	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		325.00000	353	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		192.00000	171	21.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		395.00000	425	21.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		192.00000	171	21.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.80	Put		395.00000	425	21.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		167.00000	148	22.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		469.00000	502	22.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		145.00000	129	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		547.00000	583	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		167.00000	148	22.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		469.00000	502	22.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		179.00000	159	22.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		431.00000	463	22.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		155.00000	138	23.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		508.00000	542	23.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		132.00000	117	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		584.00000	621	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		155.00000	138	23.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		508.00000	542	23.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		132.00000	117	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		584.00000	621	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		108.00000	95	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		660.00000	699	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		119.00000	105	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		622.00000	659	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		119.00000	105	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		622.00000	659	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		97.00000	85	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		699.00000	739	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		79.00000	69	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		781.00000	822	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		326.00000	294	19.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		179.00000	198	19.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		108.00000	95	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		660.00000	699	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		87.00000	77	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		740.00000	780	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		79.00000	69	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		781.00000	822	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		63.00000	55	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		865.00000	909	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		97.00000	85	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		699.00000	739	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		63.00000	55	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		865.00000	909	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		50.00000	43	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		953.00000	997	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		70.00000	61	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		823.00000	865	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.45	Call		56.00000	49	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		909.00000	953	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		45.00000	38	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		997.00000	1,042	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		413.00000	375	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		115.00000	128	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		482.00000	440	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		85.00000	94	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,848.00000	5,796	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,348.00000	4,296	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,848.00000	2,796	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,349.00000	1,297	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		1.00000	1	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		7.00000	6	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,660.00000	1,710	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,152.00000	3,204	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,652.00000	4,704	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,152.00000	6,204	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,048.00000	5,996	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,548.00000	4,496	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,048.00000	2,996	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,548.00000	1,496	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		13.00000	11	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,465.00000	1,514	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,952.00000	3,004	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,452.00000	4,504	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,952.00000	6,004	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,098.00000	6,046	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,598.00000	4,546	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,098.00000	3,046	18.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,598.00000	1,546	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		15.00000	12	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,417.00000	1,466	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,902.00000	2,954	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,402.00000	4,454	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,902.00000	5,954	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		599.00000	554	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		52.00000	58	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		520.00000	477	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		72.00000	81	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		817.00000	768	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		20.00000	22	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		727.00000	679	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		30.00000	33	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		641.00000	595	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		43.00000	48	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		559.00000	515	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		61.00000	69	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		772.00000	723	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		24.00000	27	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		684.00000	636	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		36.00000	40	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		413.00000	375	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		115.00000	128	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		559.00000	515	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		61.00000	69	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.60440	6.65470		20.35	0.00	0	357.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		380.00000	354	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		375.00000	400	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		380.00000	354	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		375.00000	400	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		442.00000	413	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		287.00000	309	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		420.00000	393	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		316.00000	339	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		400.00000	373	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		345.00000	369	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		361.00000	337	20.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		407.00000	432	20.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		361.00000	337	20.85	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	6.70	Put		407.00000	432	20.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		420.00000	393	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		316.00000	339	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		464.00000	434	19.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		259.00000	280	19.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		489.00000	458	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		234.00000	253	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		544.00000	509	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		189.00000	205	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		544.00000	509	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		189.00000	205	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		573.00000	537	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		169.00000	183	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		297.00000	276	21.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		542.00000	572	21.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		344.00000	320	21.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		439.00000	466	21.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		327.00000	305	21.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		473.00000	500	21.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		327.00000	305	21.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		473.00000	500	21.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		312.00000	290	21.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		507.00000	536	21.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		297.00000	276	21.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		542.00000	572	21.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		270.00000	251	22.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		616.00000	647	22.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		242.00000	225	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		687.00000	721	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		213.00000	197	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		758.00000	793	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		186.00000	172	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		831.00000	868	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		489.00000	458	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		234.00000	253	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		515.00000	482	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		210.00000	228	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		283.00000	264	22.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		579.00000	609	22.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		258.00000	240	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		653.00000	686	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		227.00000	211	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		722.00000	756	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		464.00000	434	19.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		259.00000	280	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
ZAAD On 14/12/2009 Currency Future	6.95	Call			283.00000	264	22.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			579.00000	609	22.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			227.00000	211	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			722.00000	756	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			199.00000	184	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			794.00000	830	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			258.00000	240	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			653.00000	686	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,805.00000	5,754	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,305.00000	4,254	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,805.00000	2,754	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,319.00000	1,271	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			15.00000	16	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			38.00000	34	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,733.00000	1,780	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			2.00000	2	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,198.00000	3,248	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,695.00000	4,746	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,195.00000	6,246	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,055.00000	6,004	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,555.00000	4,504	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,055.00000	3,004	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,560.00000	1,511	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			5.00000	6	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			57.00000	52	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,502.00000	1,547	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			4.00000	4	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,949.00000	2,999	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,445.00000	4,496	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,945.00000	5,996	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,105.00000	6,054	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,605.00000	4,554	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,105.00000	3,054	18.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,609.00000	1,559	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		4.00000	5	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		62.00000	56	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,457.00000	1,502	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		4.00000	4	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,900.00000	2,949	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,396.00000	4,446	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,895.00000	5,946	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		678.00000	639	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		123.00000	134	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		607.00000	570	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		152.00000	166	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		832.00000	789	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		77.00000	85	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		753.00000	712	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		98.00000	107	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		642.00000	604	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		137.00000	149	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		607.00000	570	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		152.00000	166	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		715.00000	675	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		110.00000	120	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		515.00000	482	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		210.00000	228	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		312.00000	290	21.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		507.00000	536	21.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.65970	6.70920		20.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		472.00000	447	20.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		463.00000	488	20.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		472.00000	447	20.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		463.00000	488	20.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		532.00000	505	19.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		372.00000	395	19.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		512.00000	485	20.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		403.00000	426	20.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		492.00000	466	20.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		432.00000	456	20.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		651.00000	618	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		241.00000	259	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		598.00000	569	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		289.00000	309	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		552.00000	525	19.69	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	6.50	Put			343.00000	366	19.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			436.00000	413	20.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			526.00000	553	20.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			403.00000	382	21.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			594.00000	622	21.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			373.00000	353	21.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			664.00000	694	21.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			347.00000	328	22.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			737.00000	768	22.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			715.00000	681	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			206.00000	221	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			748.00000	713	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			189.00000	204	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			682.00000	649	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			223.00000	239	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			624.00000	593	18.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			265.00000	283	18.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			575.00000	546	19.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			316.00000	337	19.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call			453.00000	430	20.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put			494.00000	520	20.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			419.00000	397	21.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			560.00000	587	21.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			388.00000	367	21.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			629.00000	657	21.56	0.00	0	0.00

Total for Derivatives:								70,223,957.20	8,441	803,759.00
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Grand Total:								70,223,957.20	8,441	803,759.00
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