



Daily MTM Report

Daily summary for 08/07/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			14.62500	14.62100			0.00	0	0.00
R153 On 31/08/2010 Bond			7.35500	7.31000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.68500	8.69000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.19000	9.18000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.79500	8.80500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.22000	9.22000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.25000	9.25000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.80500	8.82000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.34000	9.35000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.40400	9.41500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.84500	8.85000			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			8.25940	8.08640		20.19	56,956,822.40	6,896	246,691.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		266.00000	369	20.03	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		280.00000	209	20.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		314.00000	428	19.93	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		228.00000	168	19.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		341.00000	459	19.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		205.00000	150	19.88	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		399.00000	526	19.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		162.00000	117	19.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		229.00000	316	20.14	0.00	0	113.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		343.00000	257	20.14	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		369.00000	492	19.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		183.00000	132	19.82	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		289.00000	397	19.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		253.00000	188	19.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		247.00000	342	20.08	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		310.00000	232	20.08	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		197.00000	272	20.45	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		411.00000	312	20.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		183.00000	253	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		447.00000	344	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		213.00000	292	20.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		376.00000	282	20.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		569.00000	716	19.51	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		82.00000	57	19.51	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		170.00000	236	20.98	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		484.00000	376	20.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		80.00000	110	23.89	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		943.00000	801	23.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		159.00000	220	21.25	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		522.00000	410	21.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		147.00000	205	21.51	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		561.00000	445	21.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		860.00000	1,025	19.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		24.00000	16	19.15	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		104.00000	145	22.83	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		767.00000	635	22.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.45	Call			159.00000	220	21.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			522.00000	410	21.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			128.00000	178	22.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			642.00000	518	22.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			119.00000	166	22.30	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			683.00000	556	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			97.00000	135	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			811.00000	676	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			111.00000	155	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			725.00000	595	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			137.00000	191	21.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			601.00000	481	21.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			85.00000	118	23.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			899.00000	759	23.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			70.00000	97	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,034.00000	888	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			58.00000	80	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,172.00000	1,021	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			52.00000	71	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,266.00000	1,112	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			47.00000	63	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,360.00000	1,204	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			49.00000	67	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,313.00000	1,158	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			35.00000	48	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,599.00000	1,438	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			13.00000	19	30.24	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,326.00000	2,159	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			28.00000	40	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,742.00000	1,581	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			20.00000	29	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,984.00000	1,820	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			26.00000	38	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,790.00000	1,628	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			33.00000	45	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,646.00000	1,486	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			30.00000	43	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,694.00000	1,533	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			25.00000	35	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,838.00000	1,676	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			25.00000	35	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,838.00000	1,676	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			15.00000	23	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,179.00000	2,013	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			14.00000	21	29.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,228.00000	2,062	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			13.00000	20	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,277.00000	2,111	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			13.00000	20	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,277.00000	2,111	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			11.00000	17	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,425.00000	2,257	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			9.00000	13	31.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,622.00000	2,454	31.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			6.00000	10	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,870.00000	2,701	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,914.00000	4,741	33.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			7.00000	11	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,771.00000	2,602	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			8.00000	12	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,721.00000	2,552	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			8.00000	12	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,672.00000	2,503	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			12.00000	18	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,375.00000	2,208	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			16.00000	24	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,130.00000	1,965	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			10.00000	15	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,523.00000	2,355	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			9.00000	14	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,573.00000	2,405	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			19.00000	27	29.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,032.00000	1,868	29.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			23.00000	33	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,887.00000	1,724	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			18.00000	26	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,081.00000	1,916	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			10.00000	16	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,474.00000	2,306	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			10.00000	15	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,523.00000	2,355	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			7.00000	11	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,771.00000	2,602	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			10.00000	16	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,474.00000	2,306	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			14.00000	21	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,228.00000	2,062	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			16.00000	24	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,130.00000	1,965	29.58	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 14/09/2009 Currency Future	10.00	Call			22.00000	31	28.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,935.00000	1,771	28.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			4.00000	7	33.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,217.00000	3,047	33.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			38.00000	50	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,551.00000	1,391	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			33.00000	45	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,646.00000	1,486	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			28.00000	40	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,742.00000	1,581	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			13.00000	19	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,326.00000	2,159	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			40.00000	53	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,503.00000	1,344	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			35.00000	48	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,599.00000	1,438	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			42.00000	56	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,455.00000	1,297	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			19.00000	27	29.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,032.00000	1,868	29.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			7.00000	11	31.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,820.00000	2,651	31.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			6.00000	9	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,920.00000	2,750	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			18.00000	26	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,081.00000	1,916	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			6.00000	9	32.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,969.00000	2,800	32.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			5.00000	8	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,069.00000	2,899	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			8.00000	12	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,721.00000	2,552	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			6.00000	9	32.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,969.00000	2,800	32.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			4.00000	7	33.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,168.00000	2,998	33.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			7.00000	11	31.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,820.00000	2,651	31.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			5.00000	9	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,019.00000	2,849	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			20.00000	29	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,984.00000	1,820	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			5.00000	9	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,019.00000	2,849	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			5.00000	8	32.85	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 14/09/2009 Currency Future	11.20	Put		3,118.00000	2,948	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		9.00000	14	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,573.00000	2,405	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		5.00000	8	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,069.00000	2,899	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		4.00000	6	33.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,267.00000	3,097	33.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		62.00000	85	24.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,126.00000	976	24.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		44.00000	60	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,408.00000	1,250	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		40.00000	53	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,503.00000	1,344	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		66.00000	91	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,080.00000	932	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		47.00000	63	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,360.00000	1,204	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		55.00000	75	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,219.00000	1,066	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		44.00000	60	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,408.00000	1,250	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		26.00000	38	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,790.00000	1,628	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		23.00000	33	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,887.00000	1,724	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		58.00000	80	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,172.00000	1,021	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		38.00000	50	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,551.00000	1,391	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		70.00000	97	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,034.00000	888	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		75.00000	103	24.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		988.00000	844	24.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		66.00000	91	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,080.00000	932	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,686.00000	4,859	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,186.00000	3,359	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,689.00000	1,862	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		3.00000	2	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		1.00000	1	33.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,314.00000	4,142	33.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	0	36.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		5,814.00000	5,641	36.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	37.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,314.00000	7,141	37.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,886.00000	5,059	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,386.00000	3,559	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,888.00000	2,061	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			2.00000	2	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			496.00000	637	19.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			110.00000	77	19.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			1.00000	1	33.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,114.00000	3,942	33.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	35.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,614.00000	5,441	35.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	37.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,114.00000	6,941	37.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,936.00000	5,109	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,436.00000	3,609	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,938.00000	2,111	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			1.00000	1	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			532.00000	676	19.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			95.00000	66	19.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			1.00000	2	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,064.00000	3,892	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	35.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,564.00000	5,391	35.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	37.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,064.00000	6,891	37.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			91.00000	126	23.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			854.00000	717	23.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			49.00000	67	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,313.00000	1,158	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,194.00000	1,367	21.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			8.00000	7	21.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			729.00000	888	19.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			42.00000	28	19.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,391.00000	1,564	22.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			5.00000	5	22.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			905.00000	1,073	19.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			19.00000	14	19.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,441.00000	1,614	23.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			4.00000	4	23.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			952.00000	1,122	19.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.15	Put			15.00000	12	19.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,490.00000	1,663	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			4.00000	4	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			999.00000	1,171	20.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			12.00000	11	20.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			2.00000	4	33.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,516.00000	3,345	33.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	1	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,514.00000	4,341	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			111.00000	155	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			725.00000	595	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			2.00000	3	33.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,615.00000	3,444	33.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	1	33.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,614.00000	4,441	33.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,342.00000	1,515	22.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			5.00000	5	22.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			462.00000	598	19.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			126.00000	89	19.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			2.00000	3	33.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,665.00000	3,494	33.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	33.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,664.00000	4,491	33.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,292.00000	1,465	22.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			6.00000	6	22.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			815.00000	979	19.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			29.00000	19	19.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			430.00000	562	19.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			143.00000	102	19.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			2.00000	3	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,715.00000	3,543	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,714.00000	4,541	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			2.00000	4	33.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,566.00000	3,394	33.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	1	33.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,564.00000	4,391	33.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,590.00000	1,762	24.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			3.00000	3	24.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,096.00000	1,268	20.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			10.00000	9	20.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			646.00000	800	19.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			60.00000	41	19.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			3.00000	5	33.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,416.00000	3,245	33.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	1	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,414.00000	4,241	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,639.00000	1,812	24.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			3.00000	3	24.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,145.00000	1,317	21.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			9.00000	8	21.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			687.00000	844	19.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			50.00000	34	19.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			3.00000	5	33.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,367.00000	3,196	33.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	1	33.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,364.00000	4,191	33.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,788.00000	1,961	25.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			2.00000	2	25.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			1.00000	1	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,214.00000	4,042	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,838.00000	2,011	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			2.00000	2	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			1.00000	1	33.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,164.00000	3,992	33.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,739.00000	1,912	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			2.00000	2	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,243.00000	1,416	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			7.00000	6	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			772.00000	933	19.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			35.00000	24	19.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			1.00000	1	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,264.00000	4,092	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,187.00000	2,360	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			1.00000	1	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			1.00000	2	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,815.00000	3,643	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,237.00000	2,410	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			1.00000	1	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			91.00000	126	23.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			854.00000	717	23.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			1.00000	3	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,765.00000	3,593	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,236.00000	4,409	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,236.00000	3,409	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	36.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,764.00000	5,591	36.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,136.00000	4,309	26.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.95	Put		0.00000	0	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call		3,136.00000	3,309	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put		0.00000	0	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call		2,137.00000	2,310	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put		1.00000	1	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,145.00000	1,317	21.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		9.00000	8	21.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		341.00000	459	19.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		205.00000	150	19.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call		0.00000	0	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put		5,864.00000	5,691	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call		4,086.00000	4,259	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put		0.00000	0	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call		3,086.00000	3,259	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put		0.00000	0	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call		2,087.00000	2,260	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put		1.00000	1	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put		5,914.00000	5,741	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call		3,986.00000	4,159	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put		0.00000	0	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call		2,986.00000	3,159	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put		0.00000	0	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call		1,988.00000	2,161	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put		1.00000	1	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call		0.00000	0	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put		6,014.00000	5,841	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.40070	8.22440		20.96	210,017.50	25	33,463.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		455.00000	558	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		431.00000	357	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		436.00000	533	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		461.00000	382	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		478.00000	583	20.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		404.00000	333	20.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		502.00000	610	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		377.00000	309	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		552.00000	666	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		327.00000	266	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		578.00000	696	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		304.00000	245	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		526.00000	638	20.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		352.00000	287	20.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		455.00000	558	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		431.00000	357	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		417.00000	509	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 14/12/2009 Currency Future	8.30	Put			493.00000	408	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			382.00000	464	20.96	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			558.00000	463	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			351.00000	426	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			626.00000	525	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			366.00000	444	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			592.00000	494	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			399.00000	486	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			525.00000	435	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			399.00000	486	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			525.00000	435	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			417.00000	509	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			493.00000	408	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			366.00000	444	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			592.00000	494	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			80.00000	98	28.56	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,406.00000	2,247	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			29.00000	36	33.03	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,105.00000	3,935	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			18.00000	23	34.12	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,794.00000	4,623	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			122.00000	147	26.38	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,798.00000	1,646	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			160.00000	193	24.93	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,435.00000	1,293	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			336.00000	409	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			662.00000	558	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			322.00000	392	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			698.00000	591	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			322.00000	392	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			698.00000	591	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			284.00000	346	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			810.00000	695	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			309.00000	376	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			734.00000	625	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			935.00000	1,084	19.21	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			111.00000	83	19.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			251.00000	306	22.77	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			927.00000	805	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			241.00000	294	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			967.00000	843	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			251.00000	306	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			927.00000	805	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			262.00000	319	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			887.00000	768	22.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.70	Call			296.00000	361	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			772.00000	660	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			273.00000	332	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			848.00000	731	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			232.00000	283	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,008.00000	882	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			206.00000	251	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,132.00000	1,001	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			184.00000	224	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,260.00000	1,123	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			171.00000	208	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,347.00000	1,207	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			165.00000	200	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,391.00000	1,250	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			184.00000	224	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,260.00000	1,123	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			154.00000	187	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,480.00000	1,336	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			199.00000	242	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,174.00000	1,041	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			165.00000	200	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,391.00000	1,250	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			130.00000	157	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,706.00000	1,556	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			105.00000	125	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,031.00000	1,875	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			115.00000	138	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,890.00000	1,737	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			126.00000	152	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,752.00000	1,601	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			126.00000	152	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,752.00000	1,601	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			111.00000	133	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,937.00000	1,783	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			92.00000	111	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,217.00000	2,061	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			86.00000	104	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,311.00000	2,154	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			83.00000	101	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,358.00000	2,200	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			77.00000	94	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,453.00000	2,294	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			68.00000	83	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,643.00000	2,482	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			58.00000	71	29.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,884.00000	2,720	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		60.00000	73	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,835.00000	2,672	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		64.00000	78	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,739.00000	2,577	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		95.00000	115	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,171.00000	2,014	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		89.00000	108	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,264.00000	2,107	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		75.00000	91	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,500.00000	2,341	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		70.00000	85	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,596.00000	2,435	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		68.00000	83	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,643.00000	2,482	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		102.00000	122	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,078.00000	1,921	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		108.00000	129	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,984.00000	1,829	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		80.00000	98	28.56	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,406.00000	2,247	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		72.00000	88	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,548.00000	2,388	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		108.00000	129	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,984.00000	1,829	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		55.00000	66	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,980.00000	2,816	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		56.00000	68	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,932.00000	2,768	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		50.00000	61	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,126.00000	2,960	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		53.00000	64	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,029.00000	2,864	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		29.00000	36	33.03	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,105.00000	3,935	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		42.00000	51	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,418.00000	3,250	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		45.00000	54	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,320.00000	3,153	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		34.00000	41	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,810.00000	3,641	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		27.00000	34	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,203.00000	4,033	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		21.00000	26	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,596.00000	4,426	33.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.20	Call			16.00000	21	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,992.00000	4,820	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			36.00000	44	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,712.00000	3,543	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			22.00000	28	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,498.00000	4,327	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			17.00000	22	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,893.00000	4,721	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			215.00000	261	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,090.00000	960	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			139.00000	168	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,615.00000	1,467	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			33.00000	39	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,908.00000	3,739	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			15.00000	20	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,091.00000	4,919	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			149.00000	180	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,524.00000	1,379	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			102.00000	122	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,078.00000	1,921	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			47.00000	57	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,223.00000	3,057	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			24.00000	30	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,399.00000	4,229	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			273.00000	332	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			848.00000	731	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			38.00000	46	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,614.00000	3,445	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			13.00000	16	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,388.00000	5,216	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			25.00000	32	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,301.00000	4,131	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			17.00000	22	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,893.00000	4,721	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			12.00000	15	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,487.00000	5,315	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			296.00000	361	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			772.00000	660	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			40.00000	48	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,516.00000	3,348	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			20.00000	25	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,695.00000	4,524	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			13.00000	17	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,289.00000	5,117	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			31.00000	37	32.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,007.00000	3,837	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		21.00000	26	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,596.00000	4,426	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		14.00000	18	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,190.00000	5,018	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		178.00000	216	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,303.00000	1,165	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		118.00000	142	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,844.00000	1,691	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		39.00000	47	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,565.00000	3,396	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		28.00000	35	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,154.00000	3,984	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		19.00000	24	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,745.00000	4,573	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		13.00000	17	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,339.00000	5,166	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		38.00000	46	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,614.00000	3,445	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		526.00000	638	20.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		352.00000	287	20.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		191.00000	233	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,217.00000	1,082	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		58.00000	71	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,884.00000	2,720	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		41.00000	50	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,467.00000	3,299	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		30.00000	37	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,056.00000	3,886	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		20.00000	26	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,646.00000	4,475	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		606.00000	726	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		281.00000	226	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		215.00000	261	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,090.00000	960	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		33.00000	39	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,908.00000	3,739	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		578.00000	696	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		304.00000	245	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		336.00000	409	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		662.00000	558	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		135.00000	162	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,660.00000	1,512	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		62.00000	75	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,787.00000	2,624	29.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.55	Call			43.00000	53	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,369.00000	3,202	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			32.00000	38	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,958.00000	3,788	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			16.00000	20	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,041.00000	4,869	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			726.00000	858	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			201.00000	158	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			50.00000	61	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,126.00000	2,960	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			758.00000	894	19.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			184.00000	143	19.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			262.00000	319	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			887.00000	768	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			51.00000	63	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,077.00000	2,912	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			37.00000	45	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,663.00000	3,494	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			792.00000	930	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			167.00000	129	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			199.00000	242	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,174.00000	1,041	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			49.00000	59	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,174.00000	3,008	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			35.00000	42	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,761.00000	3,592	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			25.00000	31	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,350.00000	4,180	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			12.00000	15	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,537.00000	5,364	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			36.00000	44	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,712.00000	3,543	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			11.00000	14	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,686.00000	5,513	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			11.00000	15	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,587.00000	5,414	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			37.00000	45	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,663.00000	3,494	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			26.00000	33	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,252.00000	4,082	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			12.00000	16	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,438.00000	5,265	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			10.00000	13	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,786.00000	5,612	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			726.00000	858	19.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.70	Put			201.00000	158	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			41.00000	50	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,467.00000	3,299	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			20.00000	26	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,646.00000	4,475	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			10.00000	13	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,835.00000	5,662	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			634.00000	758	20.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			260.00000	207	20.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			14.00000	18	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,239.00000	5,067	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			694.00000	824	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			220.00000	173	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			15.00000	19	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,140.00000	4,968	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,053.00000	1,214	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			78.00000	63	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			309.00000	376	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			734.00000	625	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			23.00000	29	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,449.00000	4,278	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			18.00000	23	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,843.00000	4,672	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,093.00000	1,258	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			69.00000	57	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			826.00000	967	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			152.00000	116	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			241.00000	294	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			967.00000	843	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			66.00000	80	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,691.00000	2,529	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			43.00000	53	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,369.00000	3,202	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			15.00000	19	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,140.00000	4,968	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,013.00000	1,170	19.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			88.00000	69	19.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,363.00000	1,532	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			39.00000	31	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			726.00000	858	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			201.00000	158	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,409.00000	1,579	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			35.00000	28	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			105.00000	125	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,031.00000	1,875	27.28	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	6.95	Call			1,317.00000	1,485	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			43.00000	35	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			694.00000	824	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			220.00000	173	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			98.00000	118	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,124.00000	1,967	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			28.00000	35	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,154.00000	3,984	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,317.00000	1,485	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			43.00000	35	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,456.00000	1,626	20.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			31.00000	25	20.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,674.00000	4,851	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,176.00000	3,352	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,693.00000	1,865	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			18.00000	14	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			2.00000	3	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,327.00000	7,152	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,924.00000	5,101	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,425.00000	3,602	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			1.00000	1	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,935.00000	2,109	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			10.00000	9	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			664.00000	790	19.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			239.00000	190	19.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			2.00000	4	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,078.00000	6,903	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			974.00000	1,127	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			99.00000	76	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			23.00000	29	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,449.00000	4,278	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,226.00000	3,402	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,230.00000	2,406	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			6.00000	6	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,272.00000	1,439	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			47.00000	38	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,429.00000	2,605	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			4.00000	4	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			6.00000	9	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,381.00000	6,208	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			3.00000	5	35.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,929.00000	6,754	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,475.00000	3,652	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		1.00000	1	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,479.00000	2,655	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		4.00000	4	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,503.00000	1,673	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		28.00000	22	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		3.00000	4	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		7,028.00000	6,853	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,375.00000	3,552	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		1.00000	1	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		2,379.00000	2,555	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		5.00000	5	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		2.00000	4	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		7,128.00000	6,953	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,326.00000	3,502	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		1.00000	1	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,330.00000	2,506	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		5.00000	5	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		2.00000	3	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		7,178.00000	7,003	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,575.00000	3,751	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		1.00000	1	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		2,578.00000	2,754	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		4.00000	3	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,597.00000	1,769	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		23.00000	18	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		3,625.00000	3,801	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		1.00000	1	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		2,628.00000	2,804	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		3.00000	3	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		1,645.00000	1,817	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		21.00000	16	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		3.00000	5	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		6,879.00000	6,704	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call		3,775.00000	3,951	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put		1.00000	1	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,777.00000	2,953	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		3.00000	3	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,789.00000	1,962	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		15.00000	11	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		898.00000	1,044	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		124.00000	93	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		118.00000	142	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,844.00000	1,691	26.56	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	14.95	Call			4.00000	6	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,729.00000	6,555	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,875.00000	4,051	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,877.00000	3,053	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			2.00000	2	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,886.00000	2,060	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			12.00000	9	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			4.00000	6	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,630.00000	6,456	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,925.00000	4,101	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,926.00000	3,103	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			2.00000	2	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			5.00000	7	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,580.00000	6,406	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,975.00000	4,151	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,976.00000	3,153	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			2.00000	2	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,984.00000	2,159	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			9.00000	8	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			5.00000	7	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,530.00000	6,356	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,825.00000	4,001	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,827.00000	3,003	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			2.00000	2	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,838.00000	2,011	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			13.00000	10	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			4.00000	6	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,680.00000	6,505	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,175.00000	4,351	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,181.00000	2,357	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			7.00000	6	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,226.00000	1,393	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			52.00000	42	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			6.00000	9	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,332.00000	6,158	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,275.00000	4,451	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,276.00000	3,452	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,280.00000	2,456	23.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.95	Put		6.00000	5	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call		46.00000	56	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put		3,271.00000	3,105	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call		7.00000	10	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put		6,232.00000	6,059	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call		10.00000	13	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put		5,736.00000	5,563	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call		1.00000	2	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put		7,727.00000	7,551	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call		33.00000	40	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put		3,859.00000	3,690	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call		1.00000	1	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put		7,827.00000	7,651	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		4,075.00000	4,251	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		3,076.00000	3,252	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		2.00000	2	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		2,082.00000	2,258	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		8.00000	7	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		1,137.00000	1,303	19.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		63.00000	52	19.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		9.00000	12	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		5,935.00000	5,761	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		1.00000	1	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		7,926.00000	7,751	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		8.00000	11	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		6,034.00000	5,861	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		1.00000	1	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		8,026.00000	7,850	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		0.00000	4,201	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		0.00000	3,202	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		0.00000	2	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		0.00000	2,208	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		0.00000	7	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		0.00000	1,258	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		0.00000	57	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		0.00000	12	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		0.00000	5,811	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	1	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		0.00000	7,800	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.54090	8.36360		21.07	68,327.20	8	77.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		578.00000	676	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		565.00000	485	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		559.00000	653	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 15/03/2010 Currency Future	8.40	Put			596.00000	513	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			599.00000	700	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			536.00000	459	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			644.00000	749	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			480.00000	408	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			691.00000	802	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			428.00000	361	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			541.00000	631	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			627.00000	540	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			490.00000	570	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			726.00000	630	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			506.00000	589	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			693.00000	598	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			523.00000	610	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			660.00000	569	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			126.00000	148	27.84	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,813.00000	2,657	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			74.00000	85	30.45	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,010.00000	3,844	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			346.00000	404	22.79	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,132.00000	1,013	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			233.00000	270	24.79	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,719.00000	1,579	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			459.00000	535	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			795.00000	694	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			444.00000	518	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			831.00000	727	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			404.00000	471	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			940.00000	830	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			368.00000	429	22.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,054.00000	938	22.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			391.00000	457	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			978.00000	866	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			417.00000	486	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			903.00000	795	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			316.00000	369	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,253.00000	1,128	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			298.00000	348	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,335.00000	1,207	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			274.00000	319	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,460.00000	1,328	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			290.00000	338	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,376.00000	1,247	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			259.00000	302	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,546.00000	1,411	24.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.65	Call			259.00000	302	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,546.00000	1,411	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			102.00000	119	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,239.00000	3,078	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			266.00000	310	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,503.00000	1,369	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			227.00000	263	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,763.00000	1,622	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			210.00000	243	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,897.00000	1,752	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			186.00000	215	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,123.00000	1,974	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			205.00000	237	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,941.00000	1,796	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			221.00000	256	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,807.00000	1,665	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			221.00000	256	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,807.00000	1,665	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			200.00000	231	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,986.00000	1,840	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			200.00000	231	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,986.00000	1,840	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			168.00000	195	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,304.00000	2,154	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			163.00000	191	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,350.00000	2,200	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			172.00000	200	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,259.00000	2,109	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			159.00000	186	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,395.00000	2,245	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			147.00000	172	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,533.00000	2,381	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			130.00000	151	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,766.00000	2,610	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			115.00000	134	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,001.00000	2,843	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			118.00000	137	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,954.00000	2,796	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			123.00000	144	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,860.00000	2,703	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			121.00000	140	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,907.00000	2,750	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			140.00000	163	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,626.00000	2,472	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			143.00000	167	27.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,580.00000	2,427	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		133.00000	155	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,719.00000	2,564	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		126.00000	148	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,813.00000	2,657	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		136.00000	159	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,673.00000	2,518	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		151.00000	176	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,487.00000	2,335	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		159.00000	186	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,395.00000	2,245	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		143.00000	167	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,580.00000	2,427	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		112.00000	131	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,049.00000	2,890	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		105.00000	122	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,182.00000	3,022	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		110.00000	128	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,096.00000	2,937	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		110.00000	128	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,096.00000	2,937	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		107.00000	125	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,144.00000	2,984	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		96.00000	111	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,382.00000	3,220	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		105.00000	122	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,191.00000	3,031	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		92.00000	107	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,478.00000	3,316	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		100.00000	116	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,287.00000	3,126	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		98.00000	114	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,334.00000	3,173	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		245.00000	285	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,632.00000	1,494	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		210.00000	243	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,897.00000	1,752	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		191.00000	220	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,077.00000	1,929	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		182.00000	210	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,168.00000	2,019	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		66.00000	77	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,252.00000	4,086	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		282.00000	328	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,418.00000	1,287	23.79	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 15/03/2010 Currency Future	11.60	Call			98.00000	114	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,334.00000	3,173	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			41.00000	48	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,377.00000	5,207	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			307.00000	358	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,294.00000	1,167	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			140.00000	163	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,626.00000	2,472	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			43.00000	51	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,230.00000	5,060	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			326.00000	380	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,212.00000	1,089	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			45.00000	53	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,132.00000	4,962	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			336.00000	392	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,172.00000	1,051	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			123.00000	144	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,860.00000	2,703	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			46.00000	54	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,082.00000	4,913	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			357.00000	416	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,093.00000	975	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			48.00000	56	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,984.00000	4,815	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			88.00000	102	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,574.00000	3,411	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			37.00000	44	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,624.00000	5,453	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			252.00000	293	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,589.00000	1,452	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			94.00000	109	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,430.00000	3,268	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			90.00000	104	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,526.00000	3,363	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			38.00000	44	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,574.00000	5,404	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			88.00000	102	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,574.00000	3,411	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			84.00000	98	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,671.00000	3,507	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			81.00000	94	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,768.00000	3,603	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			35.00000	41	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,821.00000	5,650	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			239.00000	278	24.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,675.00000	1,537	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		112.00000	131	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,049.00000	2,890	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		90.00000	104	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,526.00000	3,363	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		86.00000	100	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,623.00000	3,459	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		37.00000	43	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,673.00000	5,502	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		39.00000	46	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,476.00000	5,305	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		316.00000	369	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,253.00000	1,128	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		44.00000	52	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,181.00000	5,011	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		430.00000	502	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		867.00000	761	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		50.00000	58	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,886.00000	4,717	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		391.00000	457	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		978.00000	866	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		155.00000	181	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,441.00000	2,290	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		121.00000	140	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,907.00000	2,750	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		47.00000	55	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,033.00000	4,864	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		136.00000	159	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,673.00000	2,518	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		107.00000	125	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,144.00000	2,984	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		43.00000	50	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,279.00000	5,109	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		163.00000	191	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,350.00000	2,200	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		155.00000	181	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,441.00000	2,290	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		49.00000	57	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,935.00000	4,766	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		379.00000	443	22.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,016.00000	902	22.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		42.00000	49	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,328.00000	5,158	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		51.00000	60	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,837.00000	4,669	31.90	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	10.40	Call			177.00000	205	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,213.00000	2,064	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			54.00000	63	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,691.00000	4,522	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			182.00000	210	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,168.00000	2,019	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			55.00000	65	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,642.00000	4,474	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			58.00000	68	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,544.00000	4,377	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			195.00000	226	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,032.00000	1,885	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			186.00000	215	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,123.00000	1,974	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			57.00000	66	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,593.00000	4,425	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			215.00000	250	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,852.00000	1,709	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			67.00000	79	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,204.00000	4,038	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			667.00000	775	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			454.00000	384	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			742.00000	857	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			378.00000	317	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			239.00000	278	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,675.00000	1,537	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			71.00000	82	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,107.00000	3,941	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			769.00000	887	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			355.00000	296	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			72.00000	83	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,059.00000	3,892	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			205.00000	237	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,941.00000	1,796	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			195.00000	226	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,032.00000	1,885	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			62.00000	72	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,398.00000	4,231	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			716.00000	829	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			403.00000	338	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			233.00000	270	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,719.00000	1,579	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			69.00000	80	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,155.00000	3,989	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			796.00000	916	19.79	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 15/03/2010 Currency Future	7.90	Put			332.00000	276	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			252.00000	293	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,589.00000	1,452	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			945.00000	1,078	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			231.00000	187	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			290.00000	338	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,376.00000	1,247	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			72.00000	83	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,059.00000	3,892	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			977.00000	1,113	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			214.00000	172	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,011.00000	1,148	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			197.00000	158	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			307.00000	358	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,294.00000	1,167	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			75.00000	87	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,961.00000	3,796	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,045.00000	1,187	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			181.00000	146	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,714.00000	4,891	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,218.00000	3,395	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			5.00000	4	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,753.00000	1,924	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			40.00000	33	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			63.00000	74	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,349.00000	4,183	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			19.00000	23	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,305.00000	7,132	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,964.00000	5,141	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,467.00000	3,644	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			3.00000	3	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,987.00000	2,163	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			23.00000	22	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			21.00000	25	34.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,057.00000	6,884	34.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,191.00000	1,349	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			128.00000	108	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			357.00000	416	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,093.00000	975	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			336.00000	392	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,172.00000	1,051	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			266.00000	310	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,503.00000	1,369	24.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.00	Call		83.00000	96	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,719.00000	3,555	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,268.00000	3,445	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		4.00000	4	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,279.00000	2,456	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		16.00000	15	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,356.00000	1,518	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		92.00000	77	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		80.00000	92	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,816.00000	3,651	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		52.00000	61	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,788.00000	4,620	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,417.00000	3,594	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		4.00000	3	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,427.00000	2,603	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		13.00000	12	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,484.00000	1,650	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		71.00000	59	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,476.00000	2,653	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		12.00000	12	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,528.00000	1,695	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		65.00000	54	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,517.00000	3,694	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		3.00000	3	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,525.00000	2,702	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		12.00000	11	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,572.00000	1,740	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		59.00000	49	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		824.00000	947	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		310.00000	256	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,318.00000	3,495	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		4.00000	4	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,328.00000	2,505	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		15.00000	14	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,398.00000	1,562	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		85.00000	71	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,616.00000	3,793	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		3.00000	2	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,624.00000	2,800	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		10.00000	10	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,662.00000	1,831	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		49.00000	40	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		883.00000	1,011	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		269.00000	220	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,666.00000	3,843	27.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,673.00000	2,850	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		10.00000	9	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,708.00000	1,877	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		44.00000	37	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		913.00000	1,044	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		250.00000	203	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		76.00000	88	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		3,913.00000	3,747	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,816.00000	3,993	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		2.00000	2	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,822.00000	2,998	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		8.00000	7	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,846.00000	2,018	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		32.00000	27	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		53.00000	62	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,739.00000	4,571	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,865.00000	4,042	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		2.00000	2	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,871.00000	3,048	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		8.00000	7	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,893.00000	2,066	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		29.00000	25	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,965.00000	4,142	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		2.00000	1	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,970.00000	3,147	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		7.00000	6	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,115.00000	1,267	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		152.00000	126	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,915.00000	4,092	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		2.00000	1	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,921.00000	3,097	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		7.00000	6	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,940.00000	2,115	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		26.00000	24	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,079.00000	1,227	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		166.00000	136	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,766.00000	3,943	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		2.00000	2	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,772.00000	2,949	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		9.00000	8	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,800.00000	1,971	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		36.00000	30	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		4,015.00000	4,192	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	1	28.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.35	Call			3,020.00000	3,197	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			6.00000	6	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			2,034.00000	2,212	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			21.00000	21	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			1,152.00000	1,307	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			138.00000	116	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			4,164.00000	4,341	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			3,169.00000	3,346	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			5.00000	5	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			2,181.00000	2,358	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			17.00000	17	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,272.00000	1,432	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			109.00000	91	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,264.00000	4,441	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	0	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			64.00000	75	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,301.00000	4,135	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			35.00000	41	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			5,772.00000	5,600	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			16.00000	19	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,752.00000	7,578	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			34.00000	40	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			5,871.00000	5,699	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			15.00000	18	35.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			7,851.00000	7,677	35.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			4,065.00000	4,242	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			3,069.00000	3,246	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			6.00000	5	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			2,083.00000	2,260	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			20.00000	20	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			33.00000	39	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			5,969.00000	5,798	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			14.00000	18	35.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			7,951.00000	7,777	35.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			32.00000	37	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,068.00000	5,896	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			14.00000	17	35.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,050.00000	7,876	35.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			0.00000	38	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			0.00000	5,847	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	17	35.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			0.00000	7,827	35.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.68210		8.50300		21.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.50	Call			686.00000	778	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			683.00000	596	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			668.00000	756	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			715.00000	624	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			706.00000	800	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			653.00000	568	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			747.00000	845	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			594.00000	513	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			792.00000	894	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			539.00000	462	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			599.00000	678	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			846.00000	746	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			615.00000	696	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			812.00000	714	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			650.00000	736	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			747.00000	654	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			632.00000	716	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			779.00000	684	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			134.00000	151	28.47	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,781.00000	3,619	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			429.00000	485	22.80	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,326.00000	1,203	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			583.00000	660	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			880.00000	778	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			568.00000	643	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			915.00000	811	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			525.00000	594	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,022.00000	912	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			553.00000	626	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			950.00000	844	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			511.00000	579	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,058.00000	947	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			474.00000	536	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,171.00000	1,054	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			486.00000	550	22.18	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,133.00000	1,018	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			498.00000	564	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,095.00000	982	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			539.00000	610	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			986.00000	878	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			408.00000	462	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,405.00000	1,280	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			380.00000	430	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,527.00000	1,398	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			399.00000	451	23.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,446.00000	1,319	23.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		363.00000	410	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,610.00000	1,478	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		389.00000	440	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,486.00000	1,358	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		147.00000	166	28.05	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,544.00000	3,384	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		372.00000	420	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,569.00000	1,438	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		325.00000	366	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,822.00000	1,684	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		305.00000	343	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,952.00000	1,811	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		275.00000	309	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,172.00000	2,026	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		298.00000	335	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,995.00000	1,853	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		318.00000	358	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,865.00000	1,726	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		429.00000	485	22.80	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,326.00000	1,203	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		914.00000	1,027	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		411.00000	345	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		355.00000	401	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,652.00000	1,519	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		339.00000	383	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,736.00000	1,601	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		311.00000	350	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,908.00000	1,768	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		286.00000	322	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,083.00000	1,940	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		123.00000	138	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,020.00000	3,856	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		888.00000	999	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		435.00000	367	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		347.00000	392	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,694.00000	1,560	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		332.00000	374	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,779.00000	1,642	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		292.00000	328	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,039.00000	1,896	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		280.00000	315	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,127.00000	1,983	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		121.00000	136	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,068.00000	3,903	28.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.20	Call			815.00000	919	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			512.00000	437	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			339.00000	383	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,736.00000	1,601	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			286.00000	322	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,083.00000	1,940	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			264.00000	296	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,261.00000	2,114	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			114.00000	129	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,211.00000	4,047	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			318.00000	358	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,865.00000	1,726	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			280.00000	315	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,127.00000	1,983	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			270.00000	302	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,217.00000	2,070	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			258.00000	290	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,305.00000	2,158	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			247.00000	279	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,394.00000	2,247	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			108.00000	122	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,355.00000	4,190	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			838.00000	945	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			485.00000	413	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			347.00000	392	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,694.00000	1,560	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			116.00000	131	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,163.00000	3,999	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,054.00000	1,179	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			301.00000	247	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			418.00000	473	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,365.00000	1,241	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			332.00000	374	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,779.00000	1,642	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,084.00000	1,212	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			281.00000	230	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			355.00000	401	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,652.00000	1,519	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			131.00000	148	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,828.00000	3,666	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,115.00000	1,249	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			262.00000	217	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			439.00000	497	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,286.00000	1,165	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			418.00000	473	22.92	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 14/06/2010 Currency Future	9.45	Put		1,365.00000	1,241	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		129.00000	145	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,876.00000	3,713	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,147.00000	1,287	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		244.00000	205	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		450.00000	510	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,247.00000	1,128	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,753.00000	4,932	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,262.00000	3,441	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		9.00000	9	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,829.00000	1,997	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		76.00000	65	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		190.00000	215	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,937.00000	2,783	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		66.00000	74	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,813.00000	5,642	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		42.00000	47	33.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,289.00000	7,115	33.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,003.00000	5,182	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,510.00000	3,689	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		7.00000	7	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,054.00000	2,228	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		51.00000	45	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		211.00000	240	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,708.00000	2,558	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		118.00000	133	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,115.00000	3,951	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		71.00000	80	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,568.00000	5,398	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		45.00000	51	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,042.00000	6,869	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,328.00000	1,483	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		175.00000	150	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		462.00000	523	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,209.00000	1,091	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		399.00000	451	23.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,446.00000	1,319	23.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		150.00000	169	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,497.00000	3,337	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,312.00000	3,491	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		9.00000	9	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,337.00000	2,512	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		34.00000	30	20.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,447.00000	1,606	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		144.00000	124	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		194.00000	220	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,891.00000	2,738	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		92.00000	104	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,789.00000	4,622	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,529.00000	2,704	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		26.00000	22	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,613.00000	1,776	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		110.00000	94	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		141.00000	160	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,638.00000	3,477	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		99.00000	111	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,596.00000	4,429	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		182.00000	206	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,029.00000	2,874	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		125.00000	140	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,972.00000	3,808	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		87.00000	99	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,934.00000	4,767	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,560.00000	3,739	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		7.00000	7	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,577.00000	2,752	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		24.00000	20	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,655.00000	1,819	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		102.00000	87	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		940.00000	1,056	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		387.00000	324	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		175.00000	198	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,122.00000	2,966	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		84.00000	95	30.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,031.00000	4,863	30.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,411.00000	3,590	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		8.00000	8	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,433.00000	2,608	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		30.00000	25	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,529.00000	1,690	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		126.00000	108	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		863.00000	972	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		460.00000	390	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		252.00000	285	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,349.00000	2,203	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		165.00000	186	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,262.00000	3,104	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		80.00000	91	30.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,177.00000	5,009	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,361.00000	3,540	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		8.00000	8	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,385.00000	2,560	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		32.00000	27	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,488.00000	1,648	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		135.00000	115	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		161.00000	183	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,308.00000	3,151	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		112.00000	127	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,259.00000	4,094	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		79.00000	89	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,226.00000	5,057	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		241.00000	274	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,438.00000	2,292	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		158.00000	179	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,355.00000	3,197	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		110.00000	124	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,307.00000	4,142	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		78.00000	88	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,275.00000	5,106	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		171.00000	194	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,168.00000	3,012	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		83.00000	94	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,080.00000	4,912	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,609.00000	3,788	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		6.00000	6	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,625.00000	2,801	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		22.00000	19	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,698.00000	1,863	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		95.00000	81	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		967.00000	1,086	19.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		364.00000	304	19.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		275.00000	309	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,172.00000	2,026	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		178.00000	202	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,075.00000	2,920	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		86.00000	97	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		4,983.00000	4,815	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,659.00000	3,838	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		6.00000	6	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,673.00000	2,849	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		20.00000	17	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,742.00000	1,907	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		89.00000	75	19.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.85	Call		995.00000	1,116	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		342.00000	284	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,709.00000	3,888	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		6.00000	6	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,722.00000	2,898	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		19.00000	16	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,785.00000	1,952	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		82.00000	70	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,024.00000	1,147	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		321.00000	265	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		186.00000	211	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		2,983.00000	2,829	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		127.00000	143	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		3,924.00000	3,761	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		89.00000	100	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		4,886.00000	4,718	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,858.00000	4,037	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		5.00000	5	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,868.00000	3,045	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		15.00000	13	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,918.00000	2,088	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		65.00000	56	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		198.00000	225	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,845.00000	2,692	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		94.00000	106	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,741.00000	4,574	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,908.00000	4,086	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		5.00000	4	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,917.00000	3,094	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		14.00000	12	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,964.00000	2,134	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		61.00000	52	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		202.00000	229	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,799.00000	2,647	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		136.00000	154	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,733.00000	3,572	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		95.00000	108	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,692.00000	4,525	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,957.00000	4,136	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		4.00000	3	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,966.00000	3,144	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		13.00000	12	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		2,009.00000	2,181	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		56.00000	49	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,179.00000	1,325	19.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.55	Put			226.00000	193	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			207.00000	234	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,754.00000	2,602	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			139.00000	157	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,686.00000	3,524	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			97.00000	110	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,644.00000	4,477	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			4,007.00000	4,185	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			4.00000	3	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			3,015.00000	3,193	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			12.00000	11	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			1,213.00000	1,363	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			210.00000	181	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,808.00000	3,987	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			5.00000	5	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,819.00000	2,996	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			16.00000	13	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,874.00000	2,042	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			71.00000	60	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			61.00000	69	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,058.00000	5,887	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			168.00000	190	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,215.00000	3,058	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			60.00000	68	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,107.00000	5,936	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			59.00000	67	32.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,156.00000	5,985	32.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			4,205.00000	4,384	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			3,213.00000	3,391	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			10.00000	9	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			2,242.00000	2,416	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			39.00000	34	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,367.00000	1,523	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			164.00000	141	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			769.00000	869	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			566.00000	487	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			106.00000	120	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,403.00000	4,238	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			65.00000	73	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			5,862.00000	5,691	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			4,255.00000	4,434	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	1	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			2,290.00000	2,464	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			37.00000	32	20.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,407.00000	1,564	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		154.00000	132	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		36.00000	41	33.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		7,783.00000	7,609	33.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		4,156.00000	4,334	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		3.00000	2	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		3,163.00000	3,342	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		10.00000	10	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		2,195.00000	2,369	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		42.00000	37	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		64.00000	72	31.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		5,911.00000	5,740	31.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		35.00000	40	33.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		7,882.00000	7,708	33.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		4,057.00000	4,235	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		4.00000	3	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		3,064.00000	3,243	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		11.00000	11	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		2,101.00000	2,275	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		48.00000	42	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		1,250.00000	1,403	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		197.00000	171	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		62.00000	70	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,009.00000	5,838	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		34.00000	39	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		7,981.00000	7,807	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		33.00000	38	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,080.00000	7,906	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		0.00000	38	34.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		0.00000	7,856	34.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.29200	13.08610		16.46	132,920.00	10	22,387.00
£ / R On 14/09/2009 Currency Future	13.10	Call		370.00000	477	16.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		384.00000	285	16.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		350.00000	450	16.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		414.00000	308	16.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		370.00000	477	16.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		384.00000	285	16.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		419.00000	536	16.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		333.00000	244	16.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		445.00000	567	16.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		309.00000	225	16.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		473.00000	599	16.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		287.00000	207	16.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		312.00000	397	16.45	0.00	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	13.25	Put		476.00000	355	16.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		295.00000	373	16.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		509.00000	381	16.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		248.00000	315	16.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		612.00000	473	16.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		197.00000	251	17.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		761.00000	609	17.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		234.00000	298	17.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		648.00000	506	17.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		263.00000	333	16.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		577.00000	441	16.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		263.00000	333	16.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		577.00000	441	16.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		221.00000	281	17.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		685.00000	539	17.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		278.00000	352	16.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		542.00000	410	16.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		350.00000	450	16.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		414.00000	308	16.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		330.00000	423	16.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		444.00000	331	16.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		473.00000	599	16.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		287.00000	207	16.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		561.00000	701	16.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		225.00000	159	16.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		501.00000	632	16.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		265.00000	190	16.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		394.00000	506	16.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		358.00000	264	16.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		209.00000	266	17.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		723.00000	574	17.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		197.00000	251	17.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		761.00000	609	17.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		118.00000	151	18.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,132.00000	959	18.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		166.00000	212	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		880.00000	720	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		148.00000	189	18.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		962.00000	797	18.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		157.00000	200	18.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		921.00000	758	18.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		148.00000	189	18.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		962.00000	797	18.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		125.00000	160	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		1,089.00000	918	18.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.25	Call			100.00000	128	19.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,264.00000	1,086	19.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			106.00000	135	19.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,220.00000	1,043	19.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			118.00000	151	18.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,132.00000	959	18.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			90.00000	115	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,354.00000	1,173	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			81.00000	103	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,445.00000	1,261	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			77.00000	98	19.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,490.00000	1,306	19.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			95.00000	121	19.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,309.00000	1,129	19.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			53.00000	68	20.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,817.00000	1,626	20.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			42.00000	53	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,055.00000	1,861	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			29.00000	35	23.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,543.00000	2,343	23.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			35.00000	42	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,298.00000	2,100	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			37.00000	46	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,201.00000	2,004	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			40.00000	51	21.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,104.00000	1,909	21.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			53.00000	68	20.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,817.00000	1,626	20.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			69.00000	88	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,583.00000	1,396	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			59.00000	75	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,723.00000	1,533	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			42.00000	53	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,055.00000	1,861	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			46.00000	58	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,960.00000	1,766	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			51.00000	65	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,865.00000	1,673	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			44.00000	56	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,008.00000	1,814	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			48.00000	61	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,912.00000	1,719	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			56.00000	71	20.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,770.00000	1,579	20.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			51.00000	65	21.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.90	Put		1,865.00000	1,673	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		36.00000	44	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,250.00000	2,052	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		39.00000	48	22.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		2,152.00000	1,956	22.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		62.00000	79	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,676.00000	1,487	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		35.00000	42	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,298.00000	2,100	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		29.00000	35	23.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,543.00000	2,343	23.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		32.00000	39	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		2,396.00000	2,197	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		28.00000	34	23.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,592.00000	2,392	23.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		27.00000	33	23.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,641.00000	2,441	23.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		31.00000	38	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,445.00000	2,246	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		85.00000	109	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,399.00000	1,217	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		26.00000	31	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,740.00000	2,539	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		65.00000	83	20.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,629.00000	1,441	20.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		56.00000	71	20.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,770.00000	1,579	20.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		33.00000	41	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,347.00000	2,149	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		95.00000	121	19.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,309.00000	1,129	19.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		133.00000	169	18.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		1,046.00000	877	18.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		140.00000	179	18.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		1,004.00000	837	18.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		112.00000	143	18.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,176.00000	1,001	18.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		73.00000	93	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,536.00000	1,351	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		36.00000	44	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,250.00000	2,052	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		24.00000	29	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,838.00000	2,637	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		33.00000	41	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,347.00000	2,149	22.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.80	Call			26.00000	31	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,740.00000	2,539	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			24.00000	29	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,838.00000	2,637	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			23.00000	27	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,937.00000	2,735	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			22.00000	25	25.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,036.00000	2,833	25.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			44.00000	56	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,008.00000	1,814	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			30.00000	36	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,494.00000	2,294	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			27.00000	32	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,690.00000	2,490	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			30.00000	36	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,494.00000	2,294	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			25.00000	30	24.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,789.00000	2,588	24.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			24.00000	28	24.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,888.00000	2,686	24.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			22.00000	26	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,986.00000	2,784	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			85.00000	109	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,399.00000	1,217	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			20.00000	22	26.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,234.00000	3,030	26.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			112.00000	143	18.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,176.00000	1,001	18.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			65.00000	83	20.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,629.00000	1,441	20.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			40.00000	51	21.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,104.00000	1,909	21.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			69.00000	88	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,583.00000	1,396	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			176.00000	224	17.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			840.00000	682	17.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			157.00000	200	18.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			921.00000	758	18.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			125.00000	160	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,089.00000	918	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			73.00000	93	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,536.00000	1,351	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			166.00000	212	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			880.00000	720	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			186.00000	237	17.62	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 14/09/2009 Currency Future	13.70	Put			800.00000	645	17.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			90.00000	115	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,354.00000	1,173	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			209.00000	266	17.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			723.00000	574	17.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,986.00000	5,192	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,490.00000	3,692	21.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			4.00000	0	21.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,010.00000	2,211	23.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			23.00000	19	23.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			659.00000	811	16.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			173.00000	119	16.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			14.00000	15	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,028.00000	3,823	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			6.00000	6	32.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,520.00000	5,314	32.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			3.00000	3	35.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,017.00000	6,811	35.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,436.00000	5,642	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,939.00000	4,142	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			3.00000	0	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,450.00000	2,653	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			13.00000	11	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,003.00000	1,195	17.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			67.00000	53	17.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			17.00000	19	27.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,581.00000	3,377	27.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			7.00000	8	31.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,071.00000	4,866	31.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			3.00000	4	34.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,567.00000	6,362	34.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,686.00000	5,892	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,188.00000	4,392	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			2.00000	0	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,696.00000	2,900	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			10.00000	8	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,234.00000	1,434	18.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			48.00000	42	18.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			19.00000	21	26.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,333.00000	3,129	26.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			8.00000	10	31.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,822.00000	4,618	31.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	19.40	Call			4.00000	4	34.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,318.00000	6,112	34.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			625.00000	773	16.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			189.00000	131	16.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			729.00000	889	16.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			143.00000	97	16.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			592.00000	737	16.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			206.00000	145	16.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			530.00000	666	16.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			244.00000	174	16.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			765.00000	929	16.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			129.00000	87	16.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			693.00000	850	16.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			157.00000	108	16.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			501.00000	632	16.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			265.00000	190	16.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			278.00000	352	16.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			542.00000	410	16.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			592.00000	737	16.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			206.00000	145	16.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			330.00000	423	16.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			444.00000	331	16.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,192.00000	3,393	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			6.00000	1	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,204.00000	2,407	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			18.00000	15	24.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			15.00000	17	28.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			3,829.00000	3,625	28.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			5.00000	5	33.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			5,819.00000	5,613	33.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			2.00000	2	37.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,816.00000	7,610	37.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			4,088.00000	4,292	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			2.00000	0	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			3,092.00000	3,294	24.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			6.00000	2	24.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			2,107.00000	2,309	24.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			21.00000	17	24.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			1,140.00000	1,338	18.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			53.00000	46	18.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			15.00000	16	28.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			3,928.00000	3,724	28.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			5.00000	5	33.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			5,919.00000	5,713	33.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			2.00000	2	37.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	21.00	Put		7,916.00000	7,710	37.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call		3,989.00000	4,192	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put		3.00000	0	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call		2,993.00000	3,195	25.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put		7.00000	3	25.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call		1,046.00000	1,243	17.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put		59.00000	51	17.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call		4.00000	5	33.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put		6,018.00000	5,813	33.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call		2.00000	2	37.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put		8,016.00000	7,810	37.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call		2,943.00000	3,146	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put		7.00000	4	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call		1,961.00000	2,162	23.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put		24.00000	20	23.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call		14.00000	15	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put		4,077.00000	3,873	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call		4.00000	5	33.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put		6,068.00000	5,863	33.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call		2.00000	2	37.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put		8,066.00000	7,860	37.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.51730	13.30750		17.36	4,055,190.00	300	12,997.00
£ / R On 14/12/2009 Currency Future	13.30	Call		617.00000	718	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		609.00000	501	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		579.00000	671	17.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		671.00000	553	17.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		598.00000	694	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		640.00000	527	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		661.00000	768	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		553.00000	451	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		684.00000	794	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		527.00000	427	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		708.00000	821	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		500.00000	404	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		543.00000	626	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		736.00000	609	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		495.00000	570	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		837.00000	702	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		437.00000	503	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		980.00000	836	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		437.00000	503	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		980.00000	836	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		480.00000	552	17.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		872.00000	735	17.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		480.00000	552	17.85	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	13.70	Put			872.00000	735	17.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			495.00000	570	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			837.00000	702	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			510.00000	588	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			803.00000	670	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			510.00000	588	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			803.00000	670	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			561.00000	648	17.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			703.00000	581	17.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			465.00000	535	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			908.00000	768	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			527.00000	607	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			769.00000	639	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			465.00000	535	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			908.00000	768	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			708.00000	821	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			500.00000	404	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			783.00000	906	16.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			426.00000	338	16.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			757.00000	877	16.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			450.00000	359	16.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			510.00000	588	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			803.00000	670	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			451.00000	519	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			944.00000	802	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			335.00000	383	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,327.00000	1,166	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			399.00000	459	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,092.00000	942	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			388.00000	445	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,130.00000	978	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			388.00000	445	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,130.00000	978	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			376.00000	432	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,169.00000	1,015	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			345.00000	395	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,287.00000	1,128	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			307.00000	351	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,450.00000	1,284	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			325.00000	372	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,368.00000	1,205	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			316.00000	362	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,409.00000	1,244	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			299.00000	341	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,491.00000	1,324	19.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.90	Call			241.00000	273	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,833.00000	1,656	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			247.00000	281	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,789.00000	1,613	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			283.00000	322	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,575.00000	1,405	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			268.00000	305	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,660.00000	1,487	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			254.00000	288	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,746.00000	1,571	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			228.00000	259	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,921.00000	1,742	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			217.00000	246	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,010.00000	1,828	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			206.00000	233	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,099.00000	1,916	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			163.00000	189	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,456.00000	2,272	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			376.00000	432	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,169.00000	1,015	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			355.00000	407	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,247.00000	1,089	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			424.00000	488	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,017.00000	870	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			283.00000	322	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,575.00000	1,405	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			365.00000	419	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,208.00000	1,052	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			291.00000	332	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,533.00000	1,364	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			275.00000	313	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,617.00000	1,446	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			260.00000	296	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,703.00000	1,529	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			212.00000	239	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,054.00000	1,872	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			437.00000	503	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			980.00000	836	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			412.00000	473	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,054.00000	906	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			365.00000	419	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,208.00000	1,052	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			291.00000	332	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,533.00000	1,364	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			234.00000	266	20.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.95	Put		1,877.00000	1,699	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		275.00000	313	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,617.00000	1,446	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		223.00000	252	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,965.00000	1,785	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		424.00000	488	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,017.00000	870	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		316.00000	362	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,409.00000	1,244	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		241.00000	273	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,833.00000	1,656	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		325.00000	372	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,368.00000	1,205	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		5,009.00000	5,218	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		2.00000	1	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,528.00000	3,736	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		20.00000	18	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		2,067.00000	2,272	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		60.00000	55	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		865.00000	997	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		358.00000	280	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		144.00000	167	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,637.00000	2,450	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		61.00000	71	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,053.00000	3,854	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		30.00000	34	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,522.00000	5,316	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		17.00000	19	28.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,010.00000	6,802	28.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,458.00000	5,668	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	0	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,971.00000	4,178	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		14.00000	11	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,502.00000	2,708	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		44.00000	41	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,152.00000	1,324	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		194.00000	156	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		190.00000	216	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,233.00000	2,049	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		78.00000	91	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,620.00000	3,424	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		36.00000	42	26.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		5,079.00000	4,874	26.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		20.00000	22	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,563.00000	6,355	28.24	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	7.60	Call			5,708.00000	5,917	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,217.00000	4,424	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			9.00000	7	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,745.00000	2,952	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			38.00000	35	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,353.00000	1,538	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			146.00000	120	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			90.00000	105	23.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,382.00000	3,187	23.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			41.00000	47	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,833.00000	4,630	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			22.00000	24	27.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,314.00000	6,107	27.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			579.00000	671	17.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			671.00000	553	17.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			810.00000	935	16.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			403.00000	318	16.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			985.00000	1,129	16.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			278.00000	212	16.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			924.00000	1,062	16.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			316.00000	244	16.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			810.00000	935	16.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			403.00000	318	16.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			894.00000	1,029	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			337.00000	262	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			837.00000	966	16.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			380.00000	299	16.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			732.00000	848	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			475.00000	381	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			639.00000	743	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			581.00000	475	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			399.00000	459	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,092.00000	942	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			598.00000	694	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			640.00000	527	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			684.00000	794	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			527.00000	427	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			661.00000	768	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			553.00000	451	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			376.00000	432	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,169.00000	1,015	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			561.00000	648	17.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			703.00000	581	17.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			412.00000	473	18.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.95	Put		1,054.00000	906	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		543.00000	626	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		736.00000	609	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		3,234.00000	3,441	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		26.00000	23	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		2,260.00000	2,465	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		52.00000	48	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		68.00000	79	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		3,860.00000	3,662	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		26.00000	29	27.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		5,819.00000	5,612	27.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		14.00000	15	30.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		7,807.00000	7,598	30.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		4,119.00000	4,326	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		11.00000	8	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		3,136.00000	3,343	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		29.00000	26	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		2,163.00000	2,368	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		56.00000	51	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		1,269.00000	1,451	16.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		162.00000	134	16.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		64.00000	75	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		3,957.00000	3,758	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		25.00000	28	27.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		5,918.00000	5,711	27.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		14.00000	15	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		7,906.00000	7,697	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,990.00000	3,196	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		32.00000	29	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		2,021.00000	2,224	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		63.00000	56	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		59.00000	69	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,102.00000	3,902	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		24.00000	26	27.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,066.00000	5,859	27.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		13.00000	14	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,055.00000	7,847	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		0.00000	4,227	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		0.00000	10	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		0.00000	3,245	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		0.00000	28	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	1,366	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		0.00000	148	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	222	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		0.00000	2,004	21.76	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 14/12/2009 Currency Future	19.30	Call		0.00000	27	27.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		0.00000	5,810	27.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		0.00000	14	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		0.00000	7,797	30.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.74190	13.53090		17.84	0.00	0	27.00
£ / R On 15/03/2010 Currency Future	13.55	Call		792.00000	888	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		811.00000	697	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		774.00000	867	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		843.00000	725	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		833.00000	933	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		752.00000	642	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		897.00000	1,005	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		666.00000	563	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		738.00000	825	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		907.00000	783	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		721.00000	805	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		940.00000	813	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		672.00000	750	18.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,041.00000	908	18.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		627.00000	700	18.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,146.00000	1,008	18.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		688.00000	768	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,007.00000	876	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		704.00000	786	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		973.00000	844	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		812.00000	911	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		781.00000	669	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		756.00000	846	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		875.00000	754	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		657.00000	733	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,076.00000	941	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,060.00000	4,265	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		29.00000	23	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,085.00000	3,292	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		54.00000	50	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,123.00000	2,328	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		93.00000	86	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,333.00000	1,490	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		302.00000	248	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		513.00000	571	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,482.00000	1,329	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		342.00000	377	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,311.00000	2,135	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		227.00000	252	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,196.00000	3,010	22.85	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 15/03/2010 Currency Future	17.50	Call			157.00000	173	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,126.00000	3,931	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,963.00000	4,169	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			32.00000	27	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,988.00000	3,195	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			57.00000	53	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,033.00000	2,232	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			102.00000	91	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,267.00000	1,418	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			336.00000	276	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			491.00000	546	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,560.00000	1,404	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			328.00000	363	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,397.00000	2,221	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			218.00000	242	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,287.00000	3,100	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			151.00000	167	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,220.00000	4,025	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,865.00000	4,073	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			34.00000	31	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,891.00000	3,098	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			60.00000	56	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,948.00000	2,138	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			117.00000	96	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,207.00000	1,348	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			376.00000	306	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			471.00000	523	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,640.00000	1,481	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			315.00000	349	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,484.00000	2,308	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			210.00000	233	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,379.00000	3,191	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			144.00000	162	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,313.00000	4,120	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,767.00000	3,976	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			36.00000	34	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,794.00000	3,001	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			63.00000	60	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,865.00000	2,047	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			134.00000	105	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,149.00000	1,283	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			418.00000	341	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			451.00000	501	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,720.00000	1,559	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			301.00000	336	21.85	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 15/03/2010 Currency Future	15.80	Put		2,571.00000	2,394	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		202.00000	224	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,471.00000	3,282	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		138.00000	155	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,407.00000	4,214	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,620.00000	3,829	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		39.00000	37	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,649.00000	2,856	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		68.00000	64	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		1,743.00000	1,921	16.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		162.00000	129	16.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,067.00000	1,193	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		487.00000	401	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		424.00000	470	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,843.00000	1,678	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		283.00000	315	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,702.00000	2,523	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		191.00000	212	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,610.00000	3,420	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		129.00000	146	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,548.00000	4,354	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,718.00000	3,927	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		37.00000	35	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		2,746.00000	2,953	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		65.00000	61	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,824.00000	2,005	16.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		143.00000	113	16.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		1,121.00000	1,252	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		441.00000	360	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		442.00000	490	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,761.00000	1,599	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		295.00000	329	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,614.00000	2,437	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		198.00000	220	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,517.00000	3,328	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		135.00000	152	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,454.00000	4,260	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		4,012.00000	4,217	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		31.00000	25	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		3,036.00000	3,244	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		55.00000	52	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		2,076.00000	2,280	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		95.00000	88	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,298.00000	1,454	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		317.00000	262	16.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.55	Call			502.00000	558	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,521.00000	1,366	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			335.00000	370	21.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,354.00000	2,178	21.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			222.00000	247	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,241.00000	3,055	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			154.00000	170	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,173.00000	3,978	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,816.00000	4,025	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			35.00000	33	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,842.00000	3,050	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			61.00000	58	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,906.00000	2,090	16.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			125.00000	98	16.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,178.00000	1,314	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			397.00000	322	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			461.00000	512	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,680.00000	1,520	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			308.00000	343	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,527.00000	2,351	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			206.00000	228	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,425.00000	3,236	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			141.00000	159	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,360.00000	4,167	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,914.00000	4,120	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			33.00000	29	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,939.00000	3,147	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			58.00000	55	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,990.00000	2,185	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			110.00000	93	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,237.00000	1,383	16.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			356.00000	291	16.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			481.00000	534	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,600.00000	1,443	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			321.00000	356	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,440.00000	2,264	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			214.00000	237	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,333.00000	3,146	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			147.00000	164	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,267.00000	4,073	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,669.00000	3,878	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			38.00000	36	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,697.00000	2,905	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			67.00000	63	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,783.00000	1,963	16.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.90	Put			152.00000	121	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			1,094.00000	1,222	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put			463.00000	380	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			433.00000	480	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,802.00000	1,638	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			289.00000	322	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,658.00000	2,480	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			195.00000	216	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,564.00000	3,374	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			132.00000	149	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,501.00000	4,307	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			738.00000	825	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			907.00000	783	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,252.00000	4,459	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			22.00000	17	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,279.00000	3,487	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			48.00000	45	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,314.00000	2,519	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			83.00000	77	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,475.00000	1,640	16.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			244.00000	198	16.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			560.00000	624	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,329.00000	1,182	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			369.00000	408	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,138.00000	1,966	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			245.00000	273	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,015.00000	2,831	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			168.00000	186	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			3,937.00000	3,744	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			73.00000	84	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			5,842.00000	5,642	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			30.00000	34	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,799.00000	7,592	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			4,108.00000	4,313	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			27.00000	21	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			3,133.00000	3,341	20.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			52.00000	49	20.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			2,171.00000	2,375	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			90.00000	83	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,367.00000	1,527	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			286.00000	235	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			348.00000	384	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,267.00000	2,092	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			160.00000	176	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,079.00000	3,884	24.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.45	Call		69.00000	79	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		5,988.00000	5,787	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		28.00000	32	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		7,947.00000	7,740	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		66.00000	76	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,085.00000	5,884	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		27.00000	30	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,046.00000	7,838	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		65.00000	75	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		6,134.00000	5,933	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		26.00000	30	26.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,095.00000	7,888	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.96860	13.75360		18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		963.00000	1,060	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		959.00000	841	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		944.00000	1,039	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		991.00000	870	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,002.00000	1,102	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		898.00000	784	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,042.00000	1,147	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		839.00000	729	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		891.00000	979	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,088.00000	960	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		842.00000	924	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,188.00000	1,056	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		796.00000	873	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,292.00000	1,155	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		858.00000	942	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,154.00000	1,024	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		874.00000	960	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,121.00000	992	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		891.00000	979	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,088.00000	960	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		908.00000	999	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,055.00000	930	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,107.00000	1,218	17.18	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put		753.00000	649	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		982.00000	1,081	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		928.00000	812	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		270.00000	294	23.38	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,016.00000	3,826	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		926.00000	1,018	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,023.00000	900	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		826.00000	907	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,222.00000	1,088	18.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.70	Call			982.00000	1,081	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			928.00000	812	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			908.00000	999	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,055.00000	930	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,063.00000	1,170	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			810.00000	702	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,085.00000	1,194	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			781.00000	675	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,176.00000	1,293	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			672.00000	575	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,129.00000	1,243	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			726.00000	624	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			700.00000	767	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,546.00000	1,398	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			767.00000	841	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,363.00000	1,223	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,714.00000	1,882	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			310.00000	264	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,382.00000	1,525	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			478.00000	406	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			541.00000	590	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,138.00000	1,972	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			388.00000	424	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,984.00000	2,806	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			282.00000	308	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,879.00000	3,689	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			208.00000	228	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,805.00000	4,609	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,750.00000	1,920	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			297.00000	252	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,410.00000	1,558	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			456.00000	390	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,152.00000	1,268	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			699.00000	599	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			781.00000	857	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,327.00000	1,188	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			550.00000	600	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,097.00000	1,931	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			395.00000	432	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,941.00000	2,763	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			287.00000	313	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,833.00000	3,644	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			211.00000	232	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,758.00000	4,563	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,162.00000	5,375	21.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.60	Put			9.00000	7	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,707.00000	3,920	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			54.00000	52	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,306.00000	2,502	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			153.00000	133	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,249.00000	1,373	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			595.00000	505	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			422.00000	462	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,769.00000	2,594	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			262.00000	286	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,109.00000	3,917	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			167.00000	183	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,513.00000	5,314	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			106.00000	118	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,953.00000	6,749	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,607.00000	5,821	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			4.00000	3	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,144.00000	4,352	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			41.00000	33	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,706.00000	2,908	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			103.00000	89	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,505.00000	1,663	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			401.00000	344	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			492.00000	535	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,388.00000	2,216	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			300.00000	328	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,696.00000	3,509	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			190.00000	208	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,087.00000	4,890	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			123.00000	136	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,519.00000	6,317	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,856.00000	6,070	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			2.00000	2	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,383.00000	4,592	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			29.00000	24	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,935.00000	3,141	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			82.00000	73	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,678.00000	1,845	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			325.00000	276	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			533.00000	580	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,179.00000	2,012	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			324.00000	354	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,471.00000	3,286	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			205.00000	225	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,851.00000	4,656	24.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.90	Call			133.00000	147	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,279.00000	6,078	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,287.00000	4,496	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			33.00000	27	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,317.00000	3,530	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			64.00000	61	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,394.00000	2,591	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			140.00000	122	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,607.00000	1,771	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			354.00000	302	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			726.00000	796	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,472.00000	1,327	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			516.00000	562	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,262.00000	2,093	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			369.00000	404	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,116.00000	2,935	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,415.00000	3,627	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			61.00000	59	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,482.00000	2,680	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			129.00000	112	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			753.00000	826	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,399.00000	1,257	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			382.00000	417	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,028.00000	2,849	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			278.00000	303	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,925.00000	3,735	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,431.00000	4,640	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			27.00000	22	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,463.00000	3,676	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			60.00000	58	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,527.00000	2,725	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			123.00000	107	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			266.00000	290	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,062.00000	3,872	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			664.00000	726	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,660.00000	1,508	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			477.00000	518	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,473.00000	2,300	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			340.00000	372	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,337.00000	3,153	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			251.00000	274	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,247.00000	4,055	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			608.00000	665	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,855.00000	1,696	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			437.00000	479	21.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.00	Put		2,684.00000	2,510	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		314.00000	343	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,561.00000	3,375	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		232.00000	254	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,478.00000	4,286	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,050.00000	4,256	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		46.00000	38	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,074.00000	3,287	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		71.00000	68	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,177.00000	2,370	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		174.00000	151	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,439.00000	1,593	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		435.00000	374	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		559.00000	610	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,056.00000	1,892	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		401.00000	439	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,898.00000	2,720	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		291.00000	318	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,787.00000	3,599	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		215.00000	235	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,711.00000	4,517	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,903.00000	4,114	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		49.00000	46	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,056.00000	2,240	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		203.00000	171	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,354.00000	1,491	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		500.00000	423	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,854.00000	4,067	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		50.00000	49	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,889.00000	3,093	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		85.00000	74	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,017.00000	2,197	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		213.00000	179	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,327.00000	1,458	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		523.00000	440	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		524.00000	571	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,221.00000	2,052	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		375.00000	410	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,072.00000	2,892	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		274.00000	299	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,970.00000	3,780	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		202.00000	221	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,898.00000	4,703	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,756.00000	3,969	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		53.00000	51	20.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.05	Call			2,797.00000	3,000	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			94.00000	81	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,939.00000	2,116	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			235.00000	198	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,274.00000	1,401	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			571.00000	483	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			508.00000	552	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,304.00000	2,134	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			363.00000	397	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,160.00000	2,978	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			196.00000	215	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			4,992.00000	4,796	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,658.00000	3,872	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			55.00000	53	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,862.00000	2,037	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			259.00000	218	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,224.00000	1,346	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			620.00000	528	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			351.00000	384	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,248.00000	3,066	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			258.00000	282	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,155.00000	3,963	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,952.00000	4,162	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			48.00000	43	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,981.00000	3,190	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			78.00000	71	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,096.00000	2,283	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			193.00000	164	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,097.00000	4,304	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			43.00000	35	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,123.00000	3,335	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			69.00000	67	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,220.00000	2,414	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			166.00000	145	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,471.00000	1,627	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			418.00000	359	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			569.00000	621	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,015.00000	1,852	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			408.00000	447	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,855.00000	2,678	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			296.00000	323	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,742.00000	3,554	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			218.00000	239	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,664.00000	4,470	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,123.00000	3,335	18.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.70	Put			69.00000	67	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,220.00000	2,414	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			166.00000	145	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,471.00000	1,627	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			418.00000	359	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			569.00000	621	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,015.00000	1,852	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,805.00000	4,018	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			51.00000	50	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,843.00000	3,046	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			90.00000	78	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,977.00000	2,156	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			224.00000	188	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,300.00000	1,429	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			547.00000	461	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			199.00000	218	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,945.00000	4,749	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,752.00000	2,954	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			98.00000	85	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,900.00000	2,076	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			247.00000	208	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			500.00000	544	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,346.00000	2,175	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			357.00000	391	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,204.00000	3,022	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			193.00000	211	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,039.00000	4,843	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,239.00000	4,448	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			36.00000	29	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,269.00000	3,481	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			65.00000	63	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,350.00000	2,546	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			146.00000	127	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,573.00000	1,734	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			369.00000	316	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			598.00000	654	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			1,895.00000	1,735	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			430.00000	470	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,726.00000	2,552	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			309.00000	338	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,606.00000	3,419	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			228.00000	250	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,525.00000	4,332	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			147.00000	161	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			5,944.00000	5,742	25.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.55	Call		79.00000	89	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		7,876.00000	7,670	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		3,171.00000	3,384	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		68.00000	65	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		2,263.00000	2,457	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		160.00000	139	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		143.00000	157	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,040.00000	5,838	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		77.00000	86	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		7,973.00000	7,767	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		140.00000	153	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,136.00000	5,934	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		75.00000	84	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,071.00000	7,865	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		4,001.00000	4,209	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		47.00000	40	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		3,028.00000	3,238	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		74.00000	70	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		2,137.00000	2,326	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		183.00000	158	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		469.00000	510	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,515.00000	2,342	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		247.00000	270	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,294.00000	4,101	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		137.00000	150	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,184.00000	5,982	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		73.00000	82	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,120.00000	7,914	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.48190	11.32350		17.22	4,099,038.30	357	20,586.00
€ / R On 14/09/2009 Currency Future	11.30	Call		325.00000	433	17.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		302.00000	252	17.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		351.00000	462	17.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		277.00000	230	17.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		62.00000	87	19.82	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,239.00000	1,105	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		406.00000	522	16.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		233.00000	190	16.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		436.00000	554	16.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		212.00000	172	16.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		498.00000	622	16.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		175.00000	140	16.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		304.00000	406	17.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		330.00000	274	17.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		265.00000	355	17.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.45	Put			392.00000	324	17.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			188.00000	256	17.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			564.00000	474	17.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			231.00000	311	17.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			458.00000	379	17.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			265.00000	355	17.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			392.00000	324	17.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			248.00000	332	17.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			424.00000	350	17.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			284.00000	380	17.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			360.00000	298	17.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			304.00000	406	17.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			330.00000	274	17.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			216.00000	292	17.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			492.00000	410	17.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			201.00000	273	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			528.00000	441	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			163.00000	224	18.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			640.00000	542	18.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			152.00000	209	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			679.00000	577	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			175.00000	239	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			601.00000	507	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			142.00000	196	18.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			718.00000	614	18.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			123.00000	171	18.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			800.00000	689	18.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			132.00000	183	18.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			759.00000	651	18.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			115.00000	160	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			842.00000	728	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			107.00000	149	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			884.00000	767	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			71.00000	99	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,148.00000	1,017	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			82.00000	114	19.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,058.00000	932	19.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			87.00000	122	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,014.00000	890	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			67.00000	93	19.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,193.00000	1,061	19.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			55.00000	76	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,331.00000	1,194	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			51.00000	71	20.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,378.00000	1,239	20.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.80	Call		42.00000	58	20.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,519.00000	1,376	20.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		33.00000	44	21.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,709.00000	1,562	21.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		26.00000	34	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,902.00000	1,752	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		28.00000	37	21.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,854.00000	1,705	21.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		28.00000	37	21.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,854.00000	1,705	21.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		18.00000	23	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,194.00000	2,042	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		17.00000	22	22.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,243.00000	2,090	22.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		19.00000	25	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,146.00000	1,993	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		20.00000	27	22.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,097.00000	1,945	22.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		22.00000	28	22.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,048.00000	1,896	22.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		22.00000	28	22.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,048.00000	1,896	22.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		24.00000	32	21.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,951.00000	1,800	21.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		14.00000	19	22.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,391.00000	2,237	22.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		12.00000	16	23.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,538.00000	2,384	23.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		11.00000	15	23.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,588.00000	2,433	23.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		16.00000	21	22.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,292.00000	2,139	22.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		23.00000	30	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,000.00000	1,848	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		23.00000	30	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,000.00000	1,848	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		20.00000	27	22.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,097.00000	1,945	22.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		31.00000	42	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,758.00000	1,610	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		13.00000	18	23.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,440.00000	2,286	23.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		15.00000	20	22.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,341.00000	2,188	22.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		11.00000	15	23.56	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	13.90	Put		2,588.00000	2,433	23.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		11.00000	14	23.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,637.00000	2,482	23.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		10.00000	13	23.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,686.00000	2,532	23.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		9.00000	12	24.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,785.00000	2,630	24.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		13.00000	17	23.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,489.00000	2,335	23.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		29.00000	39	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,806.00000	1,657	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		8.00000	11	24.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,884.00000	2,729	24.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		4.00000	6	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,531.00000	3,374	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		13.00000	17	23.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,489.00000	2,335	23.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		9.00000	12	24.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,785.00000	2,630	24.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		7.00000	10	24.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,984.00000	2,828	24.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		6.00000	9	24.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		3,083.00000	2,927	24.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		6.00000	8	25.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		3,182.00000	3,026	25.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		5.00000	7	25.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,282.00000	3,125	25.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		16.00000	21	22.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,292.00000	2,139	22.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		7.00000	10	24.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,984.00000	2,828	24.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		6.00000	9	24.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		3,083.00000	2,927	24.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		48.00000	66	20.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,425.00000	1,284	20.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		42.00000	58	20.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,519.00000	1,376	20.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		37.00000	51	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,614.00000	1,469	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		17.00000	22	22.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,243.00000	2,090	22.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		9.00000	13	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,736.00000	2,581	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		8.00000	11	24.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,835.00000	2,680	24.26	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	14.25	Call			8.00000	10	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,934.00000	2,778	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			29.00000	39	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,806.00000	1,657	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			37.00000	51	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,614.00000	1,469	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			40.00000	54	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,566.00000	1,422	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			35.00000	47	20.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,662.00000	1,515	20.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			12.00000	16	23.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,538.00000	2,384	23.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			31.00000	42	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,758.00000	1,610	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			15.00000	20	22.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,341.00000	2,188	22.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			45.00000	62	20.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,472.00000	1,330	20.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			55.00000	76	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,331.00000	1,194	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			76.00000	106	19.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,103.00000	974	19.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			58.00000	81	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,285.00000	1,149	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			100.00000	139	18.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			927.00000	807	18.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			76.00000	106	19.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,103.00000	974	19.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			40.00000	54	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,566.00000	1,422	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			107.00000	149	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			884.00000	767	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			94.00000	130	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			970.00000	848	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			100.00000	139	18.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			927.00000	807	18.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			51.00000	71	20.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,378.00000	1,239	20.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,924.00000	5,082	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,424.00000	3,582	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,931.00000	2,087	21.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			8.00000	5	21.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			566.00000	694	16.76	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 14/09/2009 Currency Future	10.90	Put			142.00000	112	16.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			2.00000	4	27.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,079.00000	3,922	27.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	22.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,577.00000	5,418	22.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	23.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,077.00000	6,918	23.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,224.00000	5,382	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,724.00000	3,882	18.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	18.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,226.00000	2,384	21.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			3.00000	2	21.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			794.00000	934	16.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			71.00000	52	16.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			3.00000	5	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,780.00000	3,623	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	23.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,277.00000	5,118	23.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	22.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,777.00000	6,618	22.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,374.00000	5,532	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,874.00000	4,032	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,375.00000	2,533	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	1	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			921.00000	1,067	16.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			47.00000	35	16.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			4.00000	5	26.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,630.00000	3,474	26.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	24.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,127.00000	4,968	24.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,627.00000	6,468	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			378.00000	492	16.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			254.00000	210	16.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			284.00000	380	17.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			360.00000	298	17.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			142.00000	196	18.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			718.00000	614	18.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			216.00000	292	17.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			492.00000	410	17.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			406.00000	522	16.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			233.00000	190	16.95	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 14/09/2009 Currency Future	11.85	Call			152.00000	209	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			679.00000	577	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			466.00000	588	16.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			193.00000	156	16.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			201.00000	273	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			528.00000	441	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			531.00000	657	16.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			158.00000	125	16.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			675.00000	810	16.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			102.00000	78	16.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			601.00000	731	16.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			128.00000	99	16.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			714.00000	850	16.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			90.00000	68	16.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			638.00000	770	16.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			114.00000	88	16.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,324.00000	4,482	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,324.00000	3,482	19.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	19.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,325.00000	2,483	21.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			2.00000	1	21.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,342.00000	1,499	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			19.00000	17	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			4.00000	5	26.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,680.00000	3,523	26.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	22.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,677.00000	5,518	22.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,677.00000	7,518	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,174.00000	4,332	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,174.00000	3,332	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,177.00000	2,334	21.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			3.00000	2	21.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,197.00000	1,353	18.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			24.00000	21	18.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			3.00000	5	27.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,830.00000	3,673	27.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	21.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,827.00000	5,668	21.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	25.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,827.00000	7,668	25.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			4,074.00000	4,232	18.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.25	Put		0.00000	0	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call		3,074.00000	3,232	20.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put		0.00000	0	20.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call		2,079.00000	2,235	21.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put		5.00000	3	21.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call		1,102.00000	1,257	17.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put		28.00000	25	17.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call		3.00000	4	27.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put		3,929.00000	3,772	27.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call		0.00000	0	21.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put		5,927.00000	5,768	21.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call		0.00000	0	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put		7,927.00000	7,768	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call		4,024.00000	4,182	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put		0.00000	0	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call		3,024.00000	3,182	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put		0.00000	0	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call		2,030.00000	2,186	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put		7.00000	4	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call		1,054.00000	1,209	17.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put		31.00000	28	17.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call		3.00000	4	27.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		3,979.00000	3,822	27.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		0.00000	0	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		5,977.00000	5,818	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	25.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		7,977.00000	7,818	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.67620	11.51450		17.94	0.00	0	11,531.00
€ / R On 14/12/2009 Currency Future	11.50	Call		539.00000	631	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		524.00000	455	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		582.00000	680	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		468.00000	404	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		629.00000	732	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		415.00000	356	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		679.00000	787	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		365.00000	311	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		520.00000	608	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		555.00000	482	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		501.00000	585	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		586.00000	509	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		403.00000	473	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		789.00000	697	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		466.00000	544	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		651.00000	568	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		483.00000	564	17.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.65	Put			618.00000	537	17.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			327.00000	384	19.45	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,013.00000	908	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			56.00000	68	23.56	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,142.00000	2,992	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			449.00000	525	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			685.00000	599	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			433.00000	507	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			719.00000	631	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			418.00000	490	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			754.00000	663	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			376.00000	441	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			861.00000	765	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			363.00000	426	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			898.00000	800	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			350.00000	412	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			936.00000	835	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			389.00000	457	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			825.00000	730	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			339.00000	398	19.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			974.00000	872	19.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			316.00000	372	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,052.00000	945	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			259.00000	305	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,295.00000	1,179	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			276.00000	325	20.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,212.00000	1,099	20.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			286.00000	336	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,171.00000	1,060	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			243.00000	286	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,378.00000	1,260	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			235.00000	277	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,421.00000	1,301	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			228.00000	268	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,464.00000	1,342	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			221.00000	260	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,507.00000	1,384	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			196.00000	230	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,681.00000	1,554	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			174.00000	205	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,860.00000	1,728	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			156.00000	183	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,042.00000	1,906	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			165.00000	193	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,950.00000	1,817	22.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.35	Call			160.00000	188	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,996.00000	1,862	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			160.00000	188	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,996.00000	1,862	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			130.00000	160	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,266.00000	2,133	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			125.00000	153	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,310.00000	2,177	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			136.00000	164	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,221.00000	2,088	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			142.00000	168	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,177.00000	2,042	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			148.00000	173	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,133.00000	1,997	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			142.00000	168	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,177.00000	2,042	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			152.00000	178	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,087.00000	1,952	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			109.00000	134	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,445.00000	2,308	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			170.00000	199	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,905.00000	1,773	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			45.00000	54	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,380.00000	3,228	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			119.00000	147	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,355.00000	2,220	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			100.00000	123	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,536.00000	2,397	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			92.00000	113	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,627.00000	2,486	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			84.00000	103	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,720.00000	2,577	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			77.00000	94	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,812.00000	2,668	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			165.00000	193	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,950.00000	1,817	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			156.00000	183	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,042.00000	1,906	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			114.00000	140	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,400.00000	2,264	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			105.00000	129	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,490.00000	2,352	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			96.00000	118	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,581.00000	2,442	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			190.00000	223	21.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.05	Put		1,726.00000	1,597	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		179.00000	211	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,815.00000	1,684	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		130.00000	160	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,266.00000	2,133	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		179.00000	211	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,815.00000	1,684	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		109.00000	134	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,445.00000	2,308	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		185.00000	217	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,770.00000	1,641	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		114.00000	140	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,400.00000	2,264	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		105.00000	129	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,490.00000	2,352	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		88.00000	108	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,673.00000	2,532	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		92.00000	113	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,627.00000	2,486	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		202.00000	237	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,637.00000	1,511	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		208.00000	244	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,593.00000	1,468	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		185.00000	217	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,770.00000	1,641	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		136.00000	164	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,221.00000	2,088	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		208.00000	244	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,593.00000	1,468	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		214.00000	252	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,550.00000	1,426	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		190.00000	223	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,726.00000	1,597	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		268.00000	315	20.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,253.00000	1,139	20.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		251.00000	295	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,336.00000	1,219	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		295.00000	348	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,131.00000	1,021	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		243.00000	286	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,378.00000	1,260	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		306.00000	359	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,091.00000	983	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		286.00000	336	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,171.00000	1,060	20.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.60	Call		251.00000	295	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,336.00000	1,219	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,017.00000	1,152	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		152.00000	125	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		705.00000	816	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		341.00000	290	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		54.00000	65	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,189.00000	3,039	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,170.00000	1,323	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		106.00000	97	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		819.00000	940	16.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		255.00000	214	16.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		560.00000	655	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		496.00000	429	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		49.00000	59	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,284.00000	3,133	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,996.00000	2,156	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		32.00000	30	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		760.00000	876	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		296.00000	250	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		24.00000	27	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,059.00000	3,901	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		12.00000	14	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,547.00000	5,388	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		5.00000	7	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,041.00000	6,881	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,286.00000	2,447	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		22.00000	21	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		947.00000	1,078	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		183.00000	152	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		31.00000	37	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,766.00000	3,611	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		13.00000	16	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,249.00000	5,089	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		6.00000	8	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,742.00000	6,582	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		327.00000	384	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,013.00000	908	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,433.00000	2,594	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		18.00000	18	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,053.00000	1,194	16.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		138.00000	118	16.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		35.00000	43	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,621.00000	3,466	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		14.00000	16	25.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.60	Put		5,100.00000	4,940	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		7.00000	9	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,592.00000	6,433	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,717.00000	3,879	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		2.00000	3	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,727.00000	2,889	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		13.00000	13	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,759.00000	1,917	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		44.00000	41	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		914.00000	1,042	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		199.00000	166	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		47.00000	57	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,332.00000	3,180	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		21.00000	23	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,306.00000	4,147	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,816.00000	3,978	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		2.00000	2	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,826.00000	2,988	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		11.00000	11	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,853.00000	2,012	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		39.00000	35	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		981.00000	1,114	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		167.00000	138	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		51.00000	62	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,237.00000	3,086	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		22.00000	24	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,207.00000	4,048	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,866.00000	4,028	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		1.00000	2	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,875.00000	3,037	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		11.00000	11	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,901.00000	2,059	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		36.00000	33	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		23.00000	25	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,158.00000	3,999	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,617.00000	3,779	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		3.00000	3	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,629.00000	2,791	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		14.00000	14	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,665.00000	1,823	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		51.00000	47	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		850.00000	973	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		235.00000	197	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		43.00000	52	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,428.00000	3,275	23.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.90	Call			20.00000	22	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,405.00000	4,246	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,518.00000	3,680	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			3.00000	4	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,531.00000	2,692	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			16.00000	16	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,573.00000	1,730	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			58.00000	54	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			789.00000	908	16.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			275.00000	232	16.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			39.00000	47	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,524.00000	3,371	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			19.00000	21	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,504.00000	4,345	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,418.00000	3,581	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			4.00000	4	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,481.00000	1,638	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			67.00000	61	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			732.00000	846	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			318.00000	269	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			18.00000	20	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,603.00000	4,444	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,468.00000	3,630	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			4.00000	4	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,482.00000	2,643	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			17.00000	17	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,527.00000	1,684	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			62.00000	57	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			37.00000	45	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,573.00000	3,418	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			18.00000	21	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,554.00000	4,394	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,667.00000	3,829	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			2.00000	3	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,678.00000	2,840	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			13.00000	14	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,712.00000	1,870	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			48.00000	44	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			881.00000	1,007	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			217.00000	181	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			20.00000	23	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,356.00000	4,196	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,766.00000	3,929	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			2.00000	2	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,776.00000	2,938	21.79	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	8.75	Put		12.00000	12	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,806.00000	1,964	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		42.00000	38	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		21.00000	24	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,257.00000	4,098	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,916.00000	4,078	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		1.00000	2	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,924.00000	3,086	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		10.00000	10	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,948.00000	2,107	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		34.00000	31	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		23.00000	26	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,109.00000	3,950	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,916.00000	4,078	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		1.00000	2	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		4,016.00000	4,178	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		1.00000	1	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,023.00000	3,185	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		9.00000	9	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,044.00000	2,204	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		29.00000	28	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,127.00000	1,280	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		113.00000	104	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		61.00000	75	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,047.00000	2,899	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		24.00000	29	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,010.00000	3,853	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,215.00000	4,377	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		1.00000	1	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,220.00000	3,382	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		6.00000	6	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,238.00000	2,399	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		23.00000	22	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,301.00000	1,456	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		87.00000	80	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		74.00000	90	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,859.00000	2,714	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		29.00000	35	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,815.00000	3,659	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,315.00000	4,477	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		0.00000	1	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,319.00000	3,481	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		5.00000	5	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,335.00000	2,496	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		21.00000	20	20.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.20	Call		1,391.00000	1,546	17.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		76.00000	70	17.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		80.00000	99	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,766.00000	2,622	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		32.00000	39	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,718.00000	3,562	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		11.00000	13	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,697.00000	5,537	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		4.00000	5	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,689.00000	7,528	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		11.00000	13	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,796.00000	5,637	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		3.00000	4	29.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,789.00000	7,628	29.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		4,115.00000	4,277	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		1.00000	1	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,122.00000	3,283	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		7.00000	7	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,141.00000	2,301	19.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		26.00000	25	19.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,213.00000	1,367	16.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		99.00000	91	16.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		27.00000	32	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,912.00000	3,756	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		10.00000	13	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,896.00000	5,736	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		3.00000	4	29.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,889.00000	7,728	29.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		10.00000	12	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		5,995.00000	5,836	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		3.00000	4	29.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		7,988.00000	7,828	29.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.87090	11.70910		18.31	0.00	0	86.00
€ / R On 15/03/2010 Currency Future	11.70	Call		703.00000	790	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		694.00000	619	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		703.00000	790	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		694.00000	619	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		743.00000	835	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		634.00000	564	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		787.00000	882	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		578.00000	511	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		856.00000	958	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		497.00000	437	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		666.00000	747	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		757.00000	676	18.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.05	Call			584.00000	655	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			924.00000	834	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			631.00000	708	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			822.00000	737	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			648.00000	727	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			789.00000	706	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			684.00000	768	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			725.00000	647	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			615.00000	690	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			856.00000	769	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			599.00000	672	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			890.00000	801	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			554.00000	622	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			995.00000	901	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			540.00000	606	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,031.00000	935	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			569.00000	638	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			959.00000	867	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			527.00000	591	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,067.00000	970	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,474.00000	3,635	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			15.00000	15	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,493.00000	2,655	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			34.00000	34	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,577.00000	1,722	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			118.00000	101	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			906.00000	1,012	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			447.00000	391	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			329.00000	368	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,870.00000	1,747	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			208.00000	236	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,749.00000	2,616	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			131.00000	149	24.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,672.00000	3,529	24.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			73.00000	90	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,614.00000	4,469	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,523.00000	3,685	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			14.00000	14	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,542.00000	2,704	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			33.00000	33	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,619.00000	1,764	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			109.00000	94	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			932.00000	1,040	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			423.00000	369	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			336.00000	376	21.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.20	Put		1,827.00000	1,705	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		214.00000	242	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,704.00000	2,571	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		134.00000	153	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,625.00000	3,482	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		76.00000	93	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,567.00000	4,422	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,622.00000	3,783	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		13.00000	12	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,640.00000	2,802	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		31.00000	31	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,702.00000	1,850	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		93.00000	79	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		986.00000	1,099	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		377.00000	328	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		351.00000	393	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,742.00000	1,622	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		224.00000	254	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,615.00000	2,483	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		140.00000	160	24.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,531.00000	3,389	24.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		81.00000	99	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,472.00000	4,328	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,671.00000	3,833	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		12.00000	12	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,689.00000	2,851	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		30.00000	30	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,745.00000	1,894	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		86.00000	73	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,014.00000	1,129	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		355.00000	308	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		359.00000	402	21.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,700.00000	1,581	21.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		230.00000	260	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,571.00000	2,440	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		143.00000	163	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,484.00000	3,342	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		84.00000	102	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,425.00000	4,281	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,572.00000	3,734	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		13.00000	13	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,591.00000	2,753	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		32.00000	32	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,660.00000	1,807	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		101.00000	86	16.10	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 15/03/2010 Currency Future	11.15	Call			959.00000	1,069	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			399.00000	348	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			344.00000	385	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,785.00000	1,664	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			219.00000	248	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,660.00000	2,527	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			137.00000	156	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,578.00000	3,435	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			79.00000	96	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,519.00000	4,375	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,819.00000	3,981	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			10.00000	10	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,836.00000	2,998	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			27.00000	27	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,876.00000	2,027	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			67.00000	56	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,102.00000	1,224	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			293.00000	253	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			384.00000	431	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,575.00000	1,460	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			248.00000	280	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,439.00000	2,309	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			153.00000	175	24.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,344.00000	3,204	24.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			94.00000	112	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,285.00000	4,141	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,918.00000	4,080	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			9.00000	9	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,934.00000	3,096	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			25.00000	25	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,965.00000	2,120	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			56.00000	49	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,165.00000	1,292	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			256.00000	221	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			403.00000	451	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,494.00000	1,380	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			260.00000	293	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,351.00000	2,222	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			161.00000	183	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,252.00000	3,112	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			101.00000	118	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,192.00000	4,047	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,869.00000	4,030	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			10.00000	10	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,885.00000	3,047	20.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.85	Put		26.00000	27	20.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,920.00000	2,072	15.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		61.00000	51	15.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,133.00000	1,257	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		274.00000	236	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		393.00000	441	20.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,534.00000	1,420	20.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		254.00000	287	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,395.00000	2,266	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		157.00000	179	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,298.00000	3,158	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		97.00000	116	25.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,238.00000	4,095	25.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,720.00000	3,882	22.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		11.00000	11	22.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,738.00000	2,900	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		29.00000	29	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,788.00000	1,938	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		79.00000	67	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		1,043.00000	1,160	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put		334.00000	289	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		367.00000	411	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,658.00000	1,540	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		236.00000	267	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,527.00000	2,396	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		147.00000	167	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,438.00000	3,296	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		88.00000	105	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,378.00000	4,235	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,770.00000	3,932	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		11.00000	11	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,787.00000	2,949	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		28.00000	28	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,832.00000	1,982	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		73.00000	61	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		1,072.00000	1,191	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		313.00000	270	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		376.00000	421	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,617.00000	1,500	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		242.00000	274	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,482.00000	2,353	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		150.00000	171	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,391.00000	3,250	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		91.00000	109	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,332.00000	4,188	25.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.75	Call		3,968.00000	4,129	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		9.00000	8	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,984.00000	3,145	20.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		25.00000	24	20.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		2,010.00000	2,168	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		51.00000	47	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,197.00000	1,329	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		238.00000	208	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		412.00000	462	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,453.00000	1,341	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		267.00000	299	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,308.00000	2,178	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		164.00000	187	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,205.00000	3,066	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		104.00000	121	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,145.00000	4,000	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		4,017.00000	4,178	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		8.00000	7	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		3,033.00000	3,194	20.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		24.00000	23	20.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		2,055.00000	2,217	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		46.00000	46	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,231.00000	1,366	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		221.00000	195	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		422.00000	473	20.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,413.00000	1,302	20.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		274.00000	305	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,265.00000	2,134	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		168.00000	191	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,159.00000	3,020	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		108.00000	123	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,099.00000	3,952	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,214.00000	4,376	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		5.00000	5	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,228.00000	3,390	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		19.00000	19	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,249.00000	2,411	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		40.00000	40	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,379.00000	1,519	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		170.00000	148	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		465.00000	521	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,256.00000	1,151	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		297.00000	331	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,087.00000	1,960	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		185.00000	210	23.86	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	14.50	Put			2,976.00000	2,839	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			118.00000	134	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			3,909.00000	3,763	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,363.00000	4,524	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			4.00000	3	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,376.00000	3,537	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			17.00000	16	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,395.00000	2,557	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			36.00000	36	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,496.00000	1,639	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			137.00000	118	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			501.00000	562	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,142.00000	1,041	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			316.00000	352	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			1,956.00000	1,831	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			199.00000	225	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,840.00000	2,705	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			126.00000	143	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,767.00000	3,622	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			31.00000	44	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,672.00000	5,523	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			14.00000	17	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,655.00000	7,496	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			28.00000	39	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,819.00000	5,669	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			14.00000	16	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,805.00000	7,645	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			4,116.00000	4,277	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			7.00000	6	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			3,131.00000	3,292	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			21.00000	21	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,152.00000	2,314	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			43.00000	43	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,304.00000	1,441	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			194.00000	170	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			285.00000	317	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,176.00000	2,047	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			113.00000	129	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,004.00000	3,858	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			25.00000	37	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			5,916.00000	5,766	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			14.00000	16	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			7,904.00000	7,745	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			23.00000	34	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,014.00000	5,864	25.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.70	Call			13.00000	15	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,004.00000	7,844	27.38	0.00	0	0.00
AL12 On 06/08/2009 Index Future			310.03300		310.29900		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			244.26400		244.48300		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			274.34400		274.36100		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			305.52400		305.51400		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			285.25000		285.29800		0.00	19,967,500.00	7	654.00
ALBI On 05/11/2009 Index Future			290.36600		290.41200		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			295.84700		295.95700		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			123.36800		123.40700		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			125.60500		125.64500		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			127.97900		128.02000		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			287.18050		287.22250		0.00	0.00	0	567.00
GOVI On 05/11/2009 jGovi			292.33100		292.37150		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			297.85700		297.90000		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			358.12700		358.12700		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future			365.32900		365.32900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.89800		7.90300		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.03500		9.04800		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.64300		8.66700		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.91000		8.92400		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.16500		9.17200		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.15100		9.15600		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.22300		9.22800		20.64	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		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
JFRA On 06/08/2009 jFra			7.52900		7.53000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.28600		7.30600		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.41900		7.42600		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.69100		7.69200		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.96100		7.95000		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.22500		8.24600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.91700		7.92300		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			8.08400		8.09700		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.31300		8.32800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.80600		8.81900		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.92500		8.93900		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			9.06300		9.07800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			9.07600		9.07800		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			9.12500		9.12900		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.18400		9.18900		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.60300		7.60400		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.36700		7.36800		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.56300		7.56600		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.69000		7.69500		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.64100		7.65300		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.79800		7.81800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			274.59700		274.67500		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			279.57700		279.65400		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			284.86100		284.94200		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.34800		7.31600		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,495.00000	2,462	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			13.00000	13	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			2,740.00000	2,707	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			7.00000	8	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			1,240.00000	1,239	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			19.00000	18	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.71100		8.72400		7.75	0.00	0	9,090.00
R157 On 06/08/2009 Bond Future	9.25	Call			3,017.00000	3,062	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			271.00000	247	8.05	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 05/11/2009 Bond Future			8.81700	8.83100		7.75	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call		263.00000	267	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put		7,280.00000	7,212	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.90200	8.91700		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call		770.00000	781	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		6,631.00000	6,568	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.93900	8.95400		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call		2,151.00000	2,174	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put		4,297.00000	4,250	7.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			9.20800	9.19900		16.57	116,948.13	1,039	12,409.00
R186 On 06/08/2009 Bond Future	9.00	Call		1,343.00000	1,278	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		3,220.00000	3,239	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call		1.00000	1	15.83	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		17,688.00000	17,771	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.26200	9.25300		16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		3,207.00000	3,154	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		5,569.00000	5,599	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call		2,319.00000	2,274	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		7,090.00000	7,129	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call		402.00000	388	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put		15,620.00000	15,689	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call		226.00000	217	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		18,273.00000	18,347	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.31000	9.30100		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		1,918.00000	1,888	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		12,108.00000	12,159	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.33800	9.32900		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call		5,052.00000	5,005	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		8,066.00000	8,099	15.39	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.81800	8.83100		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call		2,058.00000	2,088	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		321.00000	297	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.90500	8.91800		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		195.00000	197	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		6,103.00000	6,053	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.98400	8.99900		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		417.00000	423	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		6,400.00000	6,348	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			9.02400	9.04000		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		1,647.00000	1,666	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		3,660.00000	3,620	6.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 06/08/2009 Bond Future			9.24600	9.24900		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call		1,270.00000	1,257	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		1,265.00000	1,236	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.32900	9.33200		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		129.00000	127	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		10,446.00000	10,428	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.40800	9.41100		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		917.00000	915	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		7,397.00000	7,380	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.45400	9.45700		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		2,599.00000	2,600	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		4,921.00000	4,906	10.43	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.27400	9.27700		12.71	0.00	0	730.00
R204 On 06/08/2009 Bond Future	9.25	Call		1,296.00000	1,282	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		1,454.00000	1,422	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.34800	9.35100		12.28	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		134.00000	132	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		11,560.00000	11,541	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.41700	9.41900		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		992.00000	989	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		8,154.00000	8,139	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.46000	9.46200		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		2,842.00000	2,840	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		5,420.00000	5,407	11.48	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.83100	8.84500		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call		1,681.00000	1,708	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		280.00000	259	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		0.00000	0	6.84	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		6,714.00000	6,665	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.92800	8.94300		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		156.00000	158	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		5,100.00000	5,052	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			9.02100	9.03600		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		329.00000	333	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		5,319.00000	5,276	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			9.07500	9.09100		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		1,602.00000	1,619	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		2,624.00000	2,594	5.82	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.36300	9.38500		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call		1,032.00000	1,065	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		1,839.00000	1,741	14.07	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 05/11/2009 Bond Future			9.43100		9.45500		13.63	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			115.00000	118	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			12,575.00000	12,439	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.49600		9.52000		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			969.00000	992	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,656.00000	8,542	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.54000		9.56500		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			3,299.00000	3,357	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			5,095.00000	5,012	12.82	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.42300		9.43600		14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			935.00000	943	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,075.00000	2,004	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.47900		9.49400		15.02	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			184.00000	186	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			11,563.00000	11,475	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.55200		9.56900		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,276.00000	1,295	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,894.00000	7,813	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.63600		9.65600		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,171.00000	3,214	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			5,558.00000	5,486	14.19	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.85100		8.86300		20.28	0.00	0	4,603.00
R209 On 06/08/2009 Bond Future	8.75	Call			1,374.00000	1,385	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,277.00000	2,194	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			97.00000	94	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			7,486.00000	7,388	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.88500		8.89700		20.64	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			7,513.00000	7,575	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,286.00000	1,253	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			204.00000	205	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			15,279.00000	15,186	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			103.00000	104	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			17,895.00000	17,801	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.91400		8.92600		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			9,483.00000	9,546	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,829.00000	1,798	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			895.00000	903	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			13,584.00000	13,499	19.33	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.92600		8.93800		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			3,853.00000	3,885	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			7,398.00000	7,336	19.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
TRT1 On 06/08/2009 Index Future			283.47300	283.51600		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			288.61400	288.65600		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			294.06900	294.11300		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.45720	6.43080		16.48	0.00	0	179,046.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		177.00000	187	16.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		196.00000	180	16.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		204.00000	215	16.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		173.00000	158	16.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		264.00000	278	17.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		133.00000	121	17.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		264.00000	278	17.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		133.00000	121	17.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		233.00000	246	16.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		152.00000	139	16.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		177.00000	187	16.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		196.00000	180	16.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		158.00000	167	16.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		227.00000	209	16.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		140.00000	148	17.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		260.00000	241	17.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		125.00000	132	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		294.00000	275	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		140.00000	148	17.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		260.00000	241	17.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		125.00000	132	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		294.00000	275	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		111.00000	118	17.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		330.00000	310	17.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		204.00000	215	16.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		173.00000	158	16.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		111.00000	118	17.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		330.00000	310	17.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		297.00000	312	17.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		116.00000	105	17.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		332.00000	348	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		101.00000	91	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		88.00000	93	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		407.00000	386	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		99.00000	105	17.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		368.00000	347	17.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		99.00000	105	17.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		368.00000	347	17.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		79.00000	83	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		448.00000	426	18.54	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	Call			79.00000	83	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			448.00000	426	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			63.00000	66	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			532.00000	509	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			50.00000	53	19.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			619.00000	595	19.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			63.00000	66	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			532.00000	509	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			70.00000	74	18.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			489.00000	467	18.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			56.00000	59	19.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			575.00000	552	19.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			45.00000	47	20.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			664.00000	640	20.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			56.00000	59	19.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			575.00000	552	19.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			45.00000	47	20.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			664.00000	640	20.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			36.00000	38	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			755.00000	731	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			40.00000	42	20.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			709.00000	685	20.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			40.00000	42	20.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			709.00000	685	20.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			32.00000	34	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			802.00000	777	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			26.00000	28	21.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			896.00000	870	21.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			36.00000	38	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			755.00000	731	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			29.00000	31	21.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			848.00000	823	21.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			26.00000	28	21.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			896.00000	870	21.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			22.00000	23	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			991.00000	965	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			32.00000	34	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			802.00000	777	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			22.00000	23	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			991.00000	965	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			18.00000	19	22.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,087.00000	1,061	22.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			24.00000	25	21.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			943.00000	918	21.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			20.00000	20	22.37	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	Put		1,039.00000	1,013	22.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		16.00000	17	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,135.00000	1,110	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		332.00000	348	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		101.00000	91	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,681.00000	5,707	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,181.00000	4,207	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,681.00000	2,707	26.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	26.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,186.00000	1,212	23.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		5.00000	4	23.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		5.00000	6	27.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,825.00000	1,798	27.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		1.00000	1	34.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,320.00000	3,294	34.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	40.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,820.00000	4,793	40.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	47.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,319.00000	6,293	47.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,881.00000	5,907	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,381.00000	4,407	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,881.00000	2,907	25.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	25.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,384.00000	1,410	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		3.00000	3	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		7.00000	7	25.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,626.00000	1,600	25.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	33.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,120.00000	3,094	33.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	39.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,620.00000	4,593	39.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	46.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,119.00000	6,093	46.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,931.00000	5,957	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,431.00000	4,457	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,931.00000	2,957	25.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	25.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,433.00000	1,460	25.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		3.00000	2	25.82	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	8.00	Call			8.00000	8	25.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put			1,577.00000	1,551	25.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call			1.00000	1	32.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put			3,070.00000	3,044	32.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call			0.00000	0	39.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put			4,570.00000	4,543	39.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call			0.00000	0	46.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put			6,069.00000	6,043	46.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call			446.00000	465	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put			65.00000	58	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call			368.00000	386	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put			87.00000	79	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call			660.00000	683	19.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put			29.00000	26	19.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call			571.00000	593	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put			40.00000	36	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call			486.00000	507	18.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put			55.00000	50	18.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			406.00000	425	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			75.00000	68	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call			615.00000	638	19.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put			34.00000	31	19.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			528.00000	550	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			47.00000	42	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			406.00000	425	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			75.00000	68	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			528.00000	550	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			47.00000	42	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call			4,131.00000	4,157	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put			0.00000	0	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call			3,131.00000	3,157	24.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put			0.00000	0	24.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call			2,131.00000	2,157	30.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put			0.00000	0	30.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call			1,136.00000	1,162	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put			5.00000	5	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			5.00000	5	27.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,874.00000	1,848	27.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			1.00000	1	36.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,870.00000	3,843	36.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	45.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,869.00000	5,843	45.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	52.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,869.00000	7,843	52.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,081.00000	4,107	23.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,081.00000	3,107	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,081.00000	2,107	30.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	30.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,087.00000	1,113	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		6.00000	6	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		5.00000	5	27.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,924.00000	1,898	27.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		1.00000	1	36.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,920.00000	3,893	36.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	46.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,919.00000	5,893	46.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	52.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,919.00000	7,893	52.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,031.00000	4,057	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,031.00000	3,057	24.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	24.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,031.00000	2,058	30.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	30.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,038.00000	1,064	21.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		7.00000	6	21.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		4.00000	5	27.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,974.00000	1,947	27.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	1	36.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,970.00000	3,943	36.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	46.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,969.00000	5,943	46.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	52.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,969.00000	7,943	52.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		0.00000	4,007	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		0.00000	3,007	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		0.00000	2,008	31.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	1	31.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		0.00000	1,015	21.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		0.00000	7	21.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		0.00000	4	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		0.00000	1,997	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	37.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		0.00000	3,993	37.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	46.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		0.00000	5,993	46.59	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	14.45	Call		0.00000	0	53.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		0.00000	7,993	53.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.52520	6.49800		17.58	0.00	0	455.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		302.00000	314	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		304.00000	289	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		326.00000	339	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		278.00000	264	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		326.00000	339	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		278.00000	264	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		378.00000	393	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		230.00000	218	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		352.00000	365	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		254.00000	240	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		352.00000	365	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		254.00000	240	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		265.00000	275	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		367.00000	350	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		248.00000	258	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		400.00000	383	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		248.00000	258	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		400.00000	383	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		283.00000	294	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		335.00000	319	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		232.00000	242	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		434.00000	416	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		232.00000	242	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		434.00000	416	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		283.00000	294	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		335.00000	319	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		406.00000	422	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		208.00000	197	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		406.00000	422	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		208.00000	197	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		436.00000	452	17.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		188.00000	177	17.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		180.00000	187	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		582.00000	562	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		218.00000	226	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		470.00000	451	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		204.00000	212	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		506.00000	487	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		204.00000	212	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		506.00000	487	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		192.00000	199	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		544.00000	524	19.15	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	6.90	Call			180.00000	187	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			582.00000	562	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			159.00000	165	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			661.00000	640	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			140.00000	146	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			742.00000	721	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			124.00000	129	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			826.00000	804	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			111.00000	115	21.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			913.00000	890	21.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			169.00000	175	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			621.00000	600	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			149.00000	155	20.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			701.00000	680	20.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			132.00000	137	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			784.00000	762	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			169.00000	175	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			621.00000	600	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			132.00000	137	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			784.00000	762	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			117.00000	122	20.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			869.00000	847	20.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			149.00000	155	20.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			701.00000	680	20.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,648.00000	5,675	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,148.00000	4,175	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,649.00000	2,676	29.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			1.00000	1	29.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,165.00000	1,191	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			17.00000	16	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			40.00000	42	25.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,892.00000	1,867	25.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			8.00000	8	28.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,360.00000	3,333	28.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			2.00000	2	31.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,854.00000	4,827	31.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			1.00000	1	34.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,353.00000	6,326	34.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			5,898.00000	5,925	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,398.00000	4,425	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			2,899.00000	2,926	31.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.60	Put		1.00000	1	31.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,409.00000	1,436	20.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		11.00000	10	20.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		50.00000	51	24.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,652.00000	1,626	24.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		10.00000	10	28.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,112.00000	3,085	28.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		3.00000	3	31.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,605.00000	4,577	31.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	34.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,103.00000	6,076	34.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,948.00000	5,975	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,448.00000	4,475	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,949.00000	2,976	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		1.00000	1	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,458.00000	1,485	20.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		10.00000	10	20.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		52.00000	54	24.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,604.00000	1,578	24.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		11.00000	11	28.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,063.00000	3,036	28.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		3.00000	3	30.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,555.00000	4,528	30.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	34.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,053.00000	6,026	34.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		532.00000	551	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		134.00000	126	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		466.00000	484	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		168.00000	159	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		678.00000	700	17.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		80.00000	75	17.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		602.00000	623	17.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		104.00000	98	17.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		498.00000	517	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		150.00000	142	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		466.00000	484	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		168.00000	159	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		566.00000	587	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		118.00000	111	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		378.00000	393	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		230.00000	218	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		192.00000	199	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		544.00000	524	19.15	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	5.95	Call			639.00000	661	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			91.00000	86	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,148.00000	3,175	31.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	31.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,151.00000	2,178	26.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			3.00000	3	26.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			5.00000	5	29.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,857.00000	3,830	29.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			1.00000	1	33.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,853.00000	5,826	33.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			1.00000	1	37.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,853.00000	7,825	37.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,048.00000	4,075	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,048.00000	3,076	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,052.00000	2,079	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			4.00000	4	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,068.00000	1,094	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			20.00000	19	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			38.00000	39	26.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,990.00000	1,964	26.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			4.00000	4	29.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,956.00000	3,929	29.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	34.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,953.00000	5,926	34.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	37.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,952.00000	7,925	37.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			0.00000	4,025	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			0.00000	3,026	32.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	1	32.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			0.00000	2,029	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			0.00000	4	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			0.00000	1,046	17.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			0.00000	20	17.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			0.00000	37	26.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			0.00000	2,012	26.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			0.00000	4	29.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			0.00000	3,979	29.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	1	34.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			0.00000	5,976	34.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	38.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			0.00000	7,975	38.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.59110		6.56360		17.99	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	6.55	Call		394.00000	409	17.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		381.00000	368	17.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		417.00000	432	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		353.00000	341	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		465.00000	481	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		301.00000	290	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		440.00000	456	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		327.00000	315	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		375.00000	387	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		411.00000	396	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		357.00000	368	18.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		443.00000	427	18.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		339.00000	350	18.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		476.00000	459	18.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		339.00000	350	18.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		476.00000	459	18.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		375.00000	387	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		411.00000	396	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		518.00000	535	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		254.00000	243	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		308.00000	318	18.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		544.00000	527	18.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		279.00000	288	19.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		616.00000	597	19.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		254.00000	262	19.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		690.00000	671	19.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		231.00000	239	19.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		768.00000	748	19.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		575.00000	593	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		211.00000	202	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		605.00000	624	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		192.00000	182	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		546.00000	563	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		232.00000	222	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		491.00000	507	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		277.00000	266	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		323.00000	334	18.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		510.00000	493	18.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		293.00000	303	18.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		580.00000	561	18.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		266.00000	275	19.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		653.00000	634	19.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		669.00000	689	17.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		156.00000	147	17.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		703.00000	723	16.91	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	6.00	Put		139.00000	132	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		637.00000	655	17.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		173.00000	164	17.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		575.00000	593	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		211.00000	202	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		518.00000	535	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		254.00000	243	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		308.00000	318	18.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		544.00000	527	18.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,164.00000	4,191	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,165.00000	3,192	29.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	1	29.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,171.00000	2,198	23.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		7.00000	7	23.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,196.00000	1,223	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		33.00000	32	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		85.00000	87	24.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,922.00000	1,896	24.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		17.00000	17	27.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,854.00000	3,826	27.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		4.00000	4	29.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,840.00000	5,813	29.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		2.00000	2	32.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,838.00000	7,810	32.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,064.00000	4,091	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,065.00000	3,092	28.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	28.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,072.00000	2,099	22.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		8.00000	8	22.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,102.00000	1,129	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		38.00000	38	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		80.00000	82	25.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		2,017.00000	1,991	25.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		16.00000	16	28.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,953.00000	3,925	28.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		3.00000	4	30.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,940.00000	5,912	30.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	32.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,938.00000	7,910	32.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,014.00000	4,041	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,015.00000	3,043	28.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		2.00000	1	28.42	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	4.55	Call		2,023.00000	2,050	22.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		9.00000	9	22.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,055.00000	1,082	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		41.00000	41	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		78.00000	80	25.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		2,064.00000	2,039	25.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		16.00000	16	28.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		4,002.00000	3,975	28.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		3.00000	3	30.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,990.00000	5,962	30.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	33.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,988.00000	7,960	33.07	0.00	0	0.00

Total for Derivatives:							85,606,763.53	8,642	935,216.00
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Grand Total:							85,606,763.53	8,642	935,216.00
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