



Daily MTM Report

Daily summary for 17/06/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			14.36700	14.35400			0.00	0	0.00
R153 On 31/08/2010 Bond			6.78500	6.80500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.26500	8.28000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.79000	8.79500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.33500	8.36000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.77000	8.78500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.78000	8.79500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.34000	8.36500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.88500	8.89000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.98600	8.98200			0.00	0	0.00
R209 On 31/03/2036 Bond			8.36500	8.37500			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			8.24750		8.21480		22.34	23,645,582.50	2,867	202,802.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			372.00000	383	22.18	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			357.00000	336	22.18	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.60	Call			724.00000	746	20.80	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			109.00000	98	20.80	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			524.00000	539	21.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			209.00000	192	21.24	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			395.00000	406	22.02	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			330.00000	309	22.02	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			301.00000	307	23.12	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			486.00000	460	23.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			172.00000	175	25.97	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			907.00000	877	25.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			496.00000	510	21.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			231.00000	213	21.39	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			285.00000	291	23.38	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			520.00000	494	23.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			353.00000	362	22.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			388.00000	364	22.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			317.00000	324	22.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			452.00000	427	22.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			271.00000	276	23.64	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			556.00000	529	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			1,011.00000	1,038	20.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			46.00000	40	20.89	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			469.00000	482	21.55	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			254.00000	235	21.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			209.00000	213	24.94	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			745.00000	716	24.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			334.00000	342	22.60	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			419.00000	395	22.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			285.00000	291	23.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			520.00000	494	23.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			244.00000	249	24.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			629.00000	601	24.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			232.00000	236	24.42	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			667.00000	639	24.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.80	Call			199.00000	203	25.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			784.00000	755	25.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			220.00000	224	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			705.00000	677	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			257.00000	262	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			592.00000	565	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			181.00000	183	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			866.00000	836	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			157.00000	159	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			992.00000	961	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			137.00000	138	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,122.00000	1,090	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			124.00000	126	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,209.00000	1,178	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			113.00000	114	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,298.00000	1,267	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			118.00000	120	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,253.00000	1,222	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			90.00000	90	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,525.00000	1,493	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			48.00000	48	32.29	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,233.00000	2,200	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			79.00000	79	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,664.00000	1,632	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			64.00000	64	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,899.00000	1,867	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			76.00000	76	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,711.00000	1,678	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			86.00000	86	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,571.00000	1,539	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			82.00000	83	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,618.00000	1,585	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			72.00000	73	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,758.00000	1,725	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			72.00000	73	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,758.00000	1,725	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			55.00000	55	31.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,090.00000	2,057	31.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			52.00000	52	31.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,137.00000	2,105	31.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			50.00000	50	32.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,185.00000	2,153	32.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			50.00000	50	32.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,185.00000	2,153	32.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			44.00000	44	32.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,329.00000	2,296	32.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			37.00000	37	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,523.00000	2,490	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			31.00000	30	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,766.00000	2,733	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			3.00000	1	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,788.00000	4,754	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			33.00000	33	33.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,668.00000	2,635	33.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			34.00000	34	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,620.00000	2,587	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			36.00000	36	33.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,571.00000	2,538	33.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			46.00000	46	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,281.00000	2,248	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			57.00000	57	31.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,042.00000	2,009	31.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			41.00000	40	32.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,426.00000	2,393	32.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			39.00000	39	33.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,474.00000	2,441	33.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			62.00000	62	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,947.00000	1,914	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			70.00000	70	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,805.00000	1,772	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			59.00000	59	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,995.00000	1,962	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			42.00000	42	32.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,377.00000	2,345	32.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			41.00000	40	32.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,426.00000	2,393	32.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			33.00000	33	33.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,668.00000	2,635	33.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			42.00000	42	32.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,377.00000	2,345	32.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			52.00000	52	31.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,137.00000	2,105	31.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			57.00000	57	31.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,042.00000	2,009	31.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			67.00000	67	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,852.00000	1,819	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			23.00000	22	34.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,108.00000	3,075	34.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			94.00000	95	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,479.00000	1,447	29.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.70	Call			86.00000	86	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,571.00000	1,539	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			79.00000	79	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,664.00000	1,632	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			48.00000	48	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,233.00000	2,200	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			98.00000	99	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,433.00000	1,402	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			90.00000	90	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,525.00000	1,493	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			103.00000	104	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,388.00000	1,356	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			62.00000	62	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,947.00000	1,914	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			32.00000	31	33.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,717.00000	2,684	33.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			30.00000	29	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,815.00000	2,782	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			59.00000	59	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,995.00000	1,962	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			28.00000	28	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,864.00000	2,830	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			26.00000	26	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,962.00000	2,928	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			34.00000	34	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,620.00000	2,587	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			28.00000	28	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,864.00000	2,830	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			24.00000	24	35.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,059.00000	3,026	35.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			32.00000	31	33.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,717.00000	2,684	33.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			27.00000	27	34.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,913.00000	2,879	34.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			64.00000	64	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,899.00000	1,867	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			27.00000	27	34.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,913.00000	2,879	34.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			25.00000	25	34.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,011.00000	2,977	34.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			39.00000	39	33.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,474.00000	2,441	33.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			26.00000	26	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,962.00000	2,928	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			21.00000	20	34.79	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 14/09/2009 Currency Future	11.35	Put		3,157.00000	3,123	34.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		143.00000	144	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,078.00000	1,047	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		108.00000	109	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,343.00000	1,311	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		98.00000	99	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,433.00000	1,402	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		150.00000	151	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,035.00000	1,004	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		113.00000	114	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,298.00000	1,267	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		130.00000	132	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,165.00000	1,134	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		108.00000	109	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,343.00000	1,311	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		76.00000	76	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,711.00000	1,678	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		70.00000	70	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,805.00000	1,772	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		137.00000	138	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,122.00000	1,090	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		94.00000	95	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,479.00000	1,447	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		157.00000	159	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		992.00000	961	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		164.00000	166	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		949.00000	919	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		150.00000	151	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,035.00000	1,004	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,815.00000	4,848	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,315.00000	3,348	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,823.00000	1,855	25.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		8.00000	8	25.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		6.00000	3	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,191.00000	4,156	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		1.00000	0	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		5,686.00000	5,653	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	0	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		7,185.00000	7,153	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call		5,015.00000	5,048	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call		3,515.00000	3,548	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put		0.00000	0	26.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,021.00000	2,053	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			6.00000	5	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			650.00000	670	20.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			135.00000	123	20.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			8.00000	4	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,993.00000	3,957	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			1.00000	0	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,486.00000	5,453	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,985.00000	6,953	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,065.00000	5,098	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,565.00000	3,598	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,070.00000	2,102	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			5.00000	4	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			686.00000	708	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			121.00000	110	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			8.00000	5	32.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,943.00000	3,907	32.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			1.00000	0	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,436.00000	5,403	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,935.00000	6,903	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			190.00000	193	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			825.00000	795	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			118.00000	120	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,253.00000	1,222	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,335.00000	1,365	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			20.00000	18	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			883.00000	908	20.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			68.00000	60	20.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,528.00000	1,559	23.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			13.00000	12	23.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,055.00000	1,084	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			40.00000	36	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,577.00000	1,608	23.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			12.00000	11	23.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,101.00000	1,130	21.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			36.00000	32	21.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,626.00000	1,658	23.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			11.00000	10	23.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,147.00000	1,176	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			32.00000	29	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			418.00000	431	21.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.10	Put			303.00000	283	21.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			16.00000	13	34.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,401.00000	3,366	34.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			5.00000	2	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,390.00000	4,355	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			220.00000	224	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			705.00000	677	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			14.00000	11	34.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,499.00000	3,464	34.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			4.00000	2	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,489.00000	4,454	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,479.00000	1,510	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			14.00000	12	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			616.00000	634	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			152.00000	137	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			13.00000	10	33.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,548.00000	3,513	33.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			4.00000	2	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,539.00000	4,504	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,431.00000	1,462	22.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			16.00000	14	22.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			967.00000	994	20.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			53.00000	46	20.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			584.00000	601	20.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			170.00000	154	20.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			13.00000	9	33.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,598.00000	3,562	33.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			4.00000	2	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,589.00000	4,554	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			15.00000	12	34.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,450.00000	3,415	34.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			4.00000	2	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,439.00000	4,405	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,724.00000	1,756	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			10.00000	9	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,240.00000	1,270	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			26.00000	23	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			801.00000	825	20.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			87.00000	78	20.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			18.00000	16	34.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,303.00000	3,268	34.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			5.00000	3	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,290.00000	4,255	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,774.00000	1,806	25.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			9.00000	8	25.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,288.00000	1,318	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		23.00000	20	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		842.00000	866	20.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		77.00000	69	20.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		19.00000	17	34.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,254.00000	3,220	34.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		6.00000	3	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,241.00000	4,205	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,922.00000	1,954	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		7.00000	7	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		7.00000	4	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,092.00000	4,056	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		1,972.00000	2,004	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		7.00000	6	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		7.00000	4	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		4,042.00000	4,006	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call		1,873.00000	1,905	25.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put		8.00000	7	25.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call		1,383.00000	1,413	22.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put		18.00000	16	22.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call		925.00000	951	20.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put		60.00000	53	20.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		554.00000	570	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		189.00000	172	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call		6.00000	3	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put		4,142.00000	4,106	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.37360	8.34090		22.62	0.00	0	28,645.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		532.00000	541	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		541.00000	518	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		553.00000	563	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		512.00000	489	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		575.00000	586	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		484.00000	462	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		532.00000	541	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		541.00000	518	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		495.00000	504	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		604.00000	580	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		137.00000	138	30.12	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,346.00000	2,314	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		54.00000	54	33.93	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,013.00000	3,981	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		36.00000	35	34.61	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,695.00000	4,661	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		198.00000	200	28.23	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,757.00000	1,726	28.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.50	Call			248.00000	252	26.81	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,407.00000	1,378	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			553.00000	563	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			512.00000	489	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			495.00000	504	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			604.00000	580	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			461.00000	469	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			670.00000	646	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			445.00000	453	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			704.00000	679	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			445.00000	453	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			704.00000	679	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			402.00000	408	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			811.00000	784	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			430.00000	437	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			739.00000	714	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,077.00000	1,100	20.72	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			137.00000	126	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			363.00000	368	24.63	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			922.00000	895	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			351.00000	356	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			960.00000	933	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			363.00000	368	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			922.00000	895	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			375.00000	381	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			884.00000	857	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			416.00000	422	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			775.00000	749	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			388.00000	394	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			847.00000	821	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			340.00000	345	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			999.00000	971	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			308.00000	313	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,117.00000	1,089	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			280.00000	284	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,239.00000	1,211	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			264.00000	267	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,323.00000	1,294	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			256.00000	259	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,365.00000	1,336	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			280.00000	284	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,239.00000	1,211	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			241.00000	244	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,450.00000	1,421	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			298.00000	303	25.72	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 14/12/2009 Currency Future	9.20	Put		1,158.00000	1,129	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		256.00000	259	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,365.00000	1,336	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		209.00000	212	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,668.00000	1,638	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		171.00000	172	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,980.00000	1,949	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		186.00000	188	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,845.00000	1,815	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		204.00000	206	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,713.00000	1,682	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		204.00000	206	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,713.00000	1,682	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		181.00000	183	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,890.00000	1,859	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		152.00000	154	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,161.00000	2,130	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		144.00000	146	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,253.00000	2,222	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		140.00000	142	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,299.00000	2,268	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		133.00000	134	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,392.00000	2,361	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		120.00000	121	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,579.00000	2,548	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		105.00000	106	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,814.00000	2,783	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		108.00000	109	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,767.00000	2,735	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		114.00000	115	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,673.00000	2,641	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		157.00000	158	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,116.00000	2,085	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		148.00000	150	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,207.00000	2,176	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		130.00000	131	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,439.00000	2,407	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		123.00000	124	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,532.00000	2,501	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		120.00000	121	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,579.00000	2,548	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		166.00000	167	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,025.00000	1,994	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		176.00000	177	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,935.00000	1,904	28.81	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	10.55	Call			137.00000	138	30.12	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,346.00000	2,314	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			126.00000	128	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,485.00000	2,454	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			176.00000	177	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,935.00000	1,904	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			100.00000	101	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,909.00000	2,877	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			103.00000	104	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,862.00000	2,830	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			93.00000	94	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,052.00000	3,020	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			98.00000	98	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,957.00000	2,925	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			54.00000	54	33.93	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,013.00000	3,981	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			80.00000	81	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,339.00000	3,307	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			84.00000	85	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,243.00000	3,211	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			65.00000	66	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,724.00000	3,692	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			51.00000	51	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,110.00000	4,077	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			40.00000	40	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,499.00000	4,466	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			32.00000	31	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,891.00000	4,858	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			69.00000	70	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,629.00000	3,596	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			43.00000	42	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,402.00000	4,369	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			34.00000	33	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,793.00000	4,759	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			478.00000	486	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			637.00000	612	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			318.00000	323	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,077.00000	1,049	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			221.00000	224	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,580.00000	1,550	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			61.00000	61	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,820.00000	3,788	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			30.00000	29	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,989.00000	4,956	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			513.00000	522	22.80	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	8.40	Put			572.00000	548	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			234.00000	237	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,493.00000	1,464	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			166.00000	167	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,025.00000	1,994	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			88.00000	89	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,147.00000	3,115	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			45.00000	45	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,304.00000	4,271	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			388.00000	394	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			847.00000	821	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			73.00000	74	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,532.00000	3,500	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			25.00000	25	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,284.00000	5,251	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			48.00000	48	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,207.00000	4,174	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			34.00000	33	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,793.00000	4,759	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			24.00000	23	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,383.00000	5,350	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			416.00000	422	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			775.00000	749	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			77.00000	77	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,436.00000	3,404	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			38.00000	37	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,597.00000	4,564	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			27.00000	26	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,186.00000	5,152	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			58.00000	58	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,917.00000	3,884	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			40.00000	40	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,499.00000	4,466	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			28.00000	28	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,087.00000	5,054	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			272.00000	276	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,281.00000	1,252	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			192.00000	194	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,801.00000	1,770	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			75.00000	75	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,484.00000	3,452	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			53.00000	52	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,062.00000	4,029	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			37.00000	36	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,646.00000	4,613	34.56	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	13.55	Call			26.00000	25	35.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,235.00000	5,202	35.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			598.00000	609	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			457.00000	435	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			73.00000	74	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,532.00000	3,500	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			646.00000	658	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			405.00000	385	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			671.00000	684	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			380.00000	361	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			289.00000	293	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,198.00000	1,170	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			105.00000	106	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,814.00000	2,783	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			78.00000	79	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,388.00000	3,355	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			56.00000	56	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,965.00000	3,932	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			39.00000	38	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,548.00000	4,515	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			752.00000	767	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			311.00000	293	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			318.00000	323	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,077.00000	1,049	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			61.00000	61	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,820.00000	3,788	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			724.00000	739	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			333.00000	315	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			461.00000	469	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			670.00000	646	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			215.00000	218	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,624.00000	1,594	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			111.00000	112	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,720.00000	2,688	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			82.00000	83	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,291.00000	3,259	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			59.00000	60	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,869.00000	3,836	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			31.00000	30	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,940.00000	4,907	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			872.00000	890	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			231.00000	216	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			93.00000	94	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,052.00000	3,020	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			904.00000	922	21.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.65	Put		213.00000	199	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		375.00000	381	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		884.00000	857	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		95.00000	96	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,004.00000	2,972	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		72.00000	72	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,581.00000	3,549	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		937.00000	956	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		196.00000	183	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		697.00000	711	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		356.00000	337	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		298.00000	303	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,158.00000	1,129	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		91.00000	91	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,100.00000	3,068	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		67.00000	68	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,676.00000	3,644	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		47.00000	46	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,256.00000	4,223	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		23.00000	23	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,432.00000	5,399	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		69.00000	70	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,629.00000	3,596	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		21.00000	21	35.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,581.00000	5,547	35.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		23.00000	22	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,482.00000	5,448	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		72.00000	72	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,581.00000	3,549	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		49.00000	49	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,159.00000	4,126	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		25.00000	24	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,334.00000	5,300	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		20.00000	20	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,679.00000	5,646	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		621.00000	633	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		430.00000	410	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		598.00000	609	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		457.00000	435	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		872.00000	890	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		231.00000	216	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		671.00000	684	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		380.00000	361	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		78.00000	79	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,388.00000	3,355	33.00	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	12.85	Call			39.00000	38	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,548.00000	4,515	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			20.00000	19	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,729.00000	5,695	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			780.00000	796	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			290.00000	273	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			28.00000	27	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,137.00000	5,103	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			840.00000	858	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			249.00000	234	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			29.00000	28	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,038.00000	5,005	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,197.00000	1,221	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			106.00000	97	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			430.00000	437	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			739.00000	714	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			44.00000	43	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,353.00000	4,320	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			35.00000	34	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,744.00000	4,710	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,239.00000	1,263	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			98.00000	90	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			971.00000	991	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			180.00000	167	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			351.00000	356	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			960.00000	933	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			117.00000	118	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,626.00000	2,595	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			82.00000	83	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,291.00000	3,259	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			29.00000	28	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,038.00000	5,005	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,155.00000	1,179	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			115.00000	105	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,499.00000	1,527	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			59.00000	54	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			872.00000	890	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			231.00000	216	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,544.00000	1,573	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			53.00000	49	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			171.00000	172	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,980.00000	1,949	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,455.00000	1,482	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			64.00000	59	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			840.00000	858	21.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.75	Put			249.00000	234	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			161.00000	163	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,070.00000	2,039	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			53.00000	52	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,062.00000	4,029	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,455.00000	1,482	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			64.00000	59	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,590.00000	1,619	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			49.00000	45	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,791.00000	4,824	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,296.00000	3,328	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			5.00000	4	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,821.00000	1,851	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			30.00000	28	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			8.00000	7	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,217.00000	7,184	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,041.00000	5,074	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,544.00000	3,577	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			3.00000	3	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,060.00000	2,091	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			19.00000	18	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			810.00000	827	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			269.00000	253	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			9.00000	9	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			6,969.00000	6,935	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,115.00000	1,137	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			124.00000	114	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			724.00000	739	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			333.00000	315	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			44.00000	43	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,353.00000	4,320	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,345.00000	3,378	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			4.00000	4	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,355.00000	2,387	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			14.00000	13	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,411.00000	1,438	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			70.00000	64	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,552.00000	2,584	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			11.00000	11	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			15.00000	14	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,274.00000	6,240	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			11.00000	10	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,820.00000	6,786	36.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,594.00000	3,626	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			3.00000	3	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,602.00000	2,634	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			11.00000	10	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,635.00000	1,665	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			44.00000	41	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			10.00000	9	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,919.00000	6,886	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,494.00000	3,527	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			4.00000	3	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,503.00000	2,535	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			12.00000	11	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			9.00000	9	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,018.00000	6,985	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,445.00000	3,477	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			4.00000	3	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,454.00000	2,485	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			13.00000	12	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			9.00000	8	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,068.00000	7,035	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,694.00000	3,726	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			3.00000	2	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,701.00000	2,733	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			10.00000	9	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,728.00000	1,757	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			37.00000	34	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,743.00000	3,776	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			2.00000	2	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,750.00000	2,782	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			9.00000	9	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,774.00000	1,804	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			33.00000	31	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			11.00000	10	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,770.00000	6,737	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,893.00000	3,925	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			2.00000	2	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,899.00000	2,931	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			8.00000	7	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,915.00000	1,946	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			25.00000	23	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,041.00000	1,062	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			150.00000	139	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			192.00000	194	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,801.00000	1,770	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			12.00000	11	36.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,621.00000	6,588	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,992.00000	4,025	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		2.00000	1	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,998.00000	3,030	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		7.00000	6	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		2,011.00000	2,042	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		20.00000	19	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		13.00000	12	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,522.00000	6,489	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		4,042.00000	4,075	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		1.00000	1	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		3,048.00000	3,080	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		7.00000	6	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		13.00000	13	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,472.00000	6,439	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,092.00000	4,125	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		1.00000	1	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,097.00000	3,129	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		6.00000	6	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,109.00000	2,140	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		18.00000	17	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		14.00000	13	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,423.00000	6,389	36.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.49500	8.46110		22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		669.00000	679	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		658.00000	634	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		710.00000	720	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		599.00000	575	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		651.00000	659	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		690.00000	664	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		615.00000	623	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		754.00000	728	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		190.00000	192	29.53	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,779.00000	2,747	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		115.00000	116	31.98	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,954.00000	3,921	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		458.00000	463	24.62	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,147.00000	1,118	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		327.00000	330	26.71	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,716.00000	1,685	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		689.00000	699	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		628.00000	604	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		633.00000	640	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		722.00000	695	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		582.00000	589	23.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.70	Put			821.00000	794	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			567.00000	573	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			855.00000	828	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			522.00000	528	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			961.00000	933	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			483.00000	487	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,072.00000	1,042	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			509.00000	514	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			998.00000	969	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			537.00000	542	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			926.00000	897	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			425.00000	429	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,264.00000	1,234	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			404.00000	408	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,343.00000	1,313	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			376.00000	379	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,465.00000	1,434	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			394.00000	398	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,383.00000	1,353	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			359.00000	361	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,548.00000	1,516	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			359.00000	361	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,548.00000	1,516	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			158.00000	159	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,196.00000	3,164	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			367.00000	370	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,506.00000	1,475	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			320.00000	322	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,759.00000	1,727	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			298.00000	301	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,887.00000	1,856	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			265.00000	267	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,104.00000	2,072	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			291.00000	294	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,930.00000	1,899	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			313.00000	315	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,802.00000	1,770	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			313.00000	315	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,802.00000	1,770	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			284.00000	287	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,973.00000	1,942	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			284.00000	287	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,973.00000	1,942	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			242.00000	243	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,280.00000	2,248	28.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.55	Call			236.00000	238	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,325.00000	2,293	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			247.00000	249	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,236.00000	2,204	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			231.00000	233	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,370.00000	2,338	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			216.00000	218	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,505.00000	2,473	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			194.00000	196	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,733.00000	2,701	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			175.00000	176	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,964.00000	2,931	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			178.00000	180	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,917.00000	2,885	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			186.00000	188	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,825.00000	2,793	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			182.00000	183	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,871.00000	2,838	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			207.00000	209	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,596.00000	2,564	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			212.00000	213	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,551.00000	2,518	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			199.00000	200	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,688.00000	2,655	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			190.00000	192	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,779.00000	2,747	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			203.00000	204	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,642.00000	2,609	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			221.00000	223	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,460.00000	2,428	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			231.00000	233	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,370.00000	2,338	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			212.00000	213	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,551.00000	2,518	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			171.00000	172	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,010.00000	2,977	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			161.00000	162	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,140.00000	3,107	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			167.00000	169	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,056.00000	3,024	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			167.00000	169	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,056.00000	3,024	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			164.00000	165	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,103.00000	3,070	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			148.00000	149	30.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,337.00000	3,304	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		161.00000	162	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,150.00000	3,117	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		143.00000	144	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,432.00000	3,399	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		154.00000	155	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,243.00000	3,210	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		151.00000	152	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,290.00000	3,257	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		342.00000	345	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,631.00000	1,600	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		298.00000	301	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,887.00000	1,856	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		271.00000	273	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,060.00000	2,028	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		259.00000	261	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,148.00000	2,116	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		105.00000	106	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,194.00000	4,161	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		385.00000	388	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,424.00000	1,393	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		151.00000	152	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,290.00000	3,257	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		59.00000	60	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,298.00000	5,265	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		414.00000	418	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,303.00000	1,273	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		207.00000	209	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,596.00000	2,564	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		65.00000	66	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,154.00000	5,121	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		436.00000	440	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,224.00000	1,195	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		69.00000	70	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,058.00000	5,025	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		447.00000	451	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,186.00000	1,156	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		186.00000	188	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,825.00000	2,793	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		71.00000	72	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,010.00000	4,977	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		470.00000	475	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,109.00000	1,080	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		75.00000	76	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,914.00000	4,881	33.22	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	11.85	Call			137.00000	138	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,526.00000	3,493	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			51.00000	52	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,540.00000	5,507	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			350.00000	353	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,589.00000	1,558	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			146.00000	146	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,384.00000	3,351	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			140.00000	141	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,479.00000	3,446	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			53.00000	54	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,492.00000	5,459	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			137.00000	138	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,526.00000	3,493	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			132.00000	133	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,621.00000	3,588	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			127.00000	128	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,716.00000	3,683	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			46.00000	46	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,735.00000	5,701	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			335.00000	337	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,674.00000	1,642	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			171.00000	172	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,010.00000	2,977	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			140.00000	141	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,479.00000	3,446	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			135.00000	136	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,574.00000	3,541	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			50.00000	51	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,589.00000	5,556	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			56.00000	57	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,395.00000	5,362	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			425.00000	429	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,264.00000	1,234	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			67.00000	68	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,106.00000	5,073	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			551.00000	557	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			890.00000	862	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			79.00000	81	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,818.00000	4,786	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			509.00000	514	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			998.00000	969	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			226.00000	228	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,415.00000	2,383	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			182.00000	183	29.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,871.00000	2,838	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		73.00000	74	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,962.00000	4,929	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		203.00000	204	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,642.00000	2,609	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		164.00000	165	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,103.00000	3,070	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		63.00000	64	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,202.00000	5,169	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		236.00000	238	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,325.00000	2,293	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		226.00000	228	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,415.00000	2,383	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		77.00000	78	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,866.00000	4,833	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		495.00000	501	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,034.00000	1,006	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		61.00000	62	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,250.00000	5,217	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		82.00000	83	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,771.00000	4,738	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		253.00000	255	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,192.00000	2,160	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		89.00000	90	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,628.00000	4,595	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		259.00000	261	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,148.00000	2,116	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		92.00000	92	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,580.00000	4,547	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		95.00000	95	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,484.00000	4,450	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		278.00000	280	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,016.00000	1,985	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		265.00000	267	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,104.00000	2,072	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		93.00000	93	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,532.00000	4,498	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		824.00000	836	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		463.00000	441	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		306.00000	308	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,844.00000	1,813	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		107.00000	108	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,146.00000	4,113	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		800.00000	811	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		489.00000	466	21.83	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 15/03/2010 Currency Future	8.00	Call			874.00000	887	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			413.00000	392	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			335.00000	337	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,674.00000	1,642	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			111.00000	112	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,050.00000	4,017	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			900.00000	913	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			389.00000	368	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			113.00000	114	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,002.00000	3,969	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			732.00000	742	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			570.00000	547	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			291.00000	294	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,930.00000	1,899	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			278.00000	280	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,016.00000	1,985	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			100.00000	100	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,339.00000	4,305	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			849.00000	861	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			438.00000	416	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			327.00000	330	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,716.00000	1,685	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			109.00000	110	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,098.00000	4,065	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			927.00000	941	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			366.00000	346	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			350.00000	353	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,589.00000	1,558	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,074.00000	1,090	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			263.00000	245	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			394.00000	398	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,383.00000	1,353	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			113.00000	114	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,002.00000	3,969	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,106.00000	1,122	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			244.00000	227	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,138.00000	1,155	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			227.00000	210	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			414.00000	418	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,303.00000	1,273	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			118.00000	118	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,907.00000	3,873	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,171.00000	1,189	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			210.00000	194	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,811.00000	4,845	30.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,320.00000	3,354	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			9.00000	9	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,867.00000	1,896	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			56.00000	51	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			102.00000	102	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,290.00000	4,257	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			19.00000	19	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,208.00000	7,174	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,061.00000	5,095	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,568.00000	3,602	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			7.00000	7	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,098.00000	2,129	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			37.00000	34	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			22.00000	22	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,961.00000	6,927	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,319.00000	1,342	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			158.00000	147	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			470.00000	475	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,109.00000	1,080	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			447.00000	451	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,186.00000	1,156	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			367.00000	370	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,506.00000	1,475	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			130.00000	131	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,669.00000	3,636	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,370.00000	3,403	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			9.00000	8	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,388.00000	2,420	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			27.00000	25	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,479.00000	1,504	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			118.00000	109	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			125.00000	125	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,764.00000	3,730	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			84.00000	85	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,723.00000	4,690	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,519.00000	3,552	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			8.00000	7	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,534.00000	2,566	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			23.00000	21	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,605.00000	1,631	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			94.00000	86	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,582.00000	2,615	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			21.00000	20	23.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,647.00000	1,674	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			86.00000	79	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,618.00000	3,651	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			7.00000	6	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,631.00000	2,664	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			20.00000	19	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,691.00000	1,717	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			79.00000	72	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			955.00000	969	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			344.00000	324	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,420.00000	3,453	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			8.00000	8	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,436.00000	2,468	22.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			25.00000	23	22.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,521.00000	1,546	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			110.00000	101	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,717.00000	3,750	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			6.00000	5	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,729.00000	2,762	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			18.00000	17	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,778.00000	1,806	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			67.00000	61	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			1,013.00000	1,028	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			302.00000	283	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,767.00000	3,800	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			6.00000	5	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,778.00000	2,811	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			17.00000	16	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,822.00000	1,850	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			61.00000	55	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			1,043.00000	1,059	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			282.00000	264	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			120.00000	121	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,859.00000	3,826	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,916.00000	3,949	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			5.00000	4	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,926.00000	2,958	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			14.00000	13	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,958.00000	1,987	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			47.00000	42	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			86.00000	88	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,675.00000	4,643	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,966.00000	3,999	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			4.00000	4	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,975.00000	3,008	25.24	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 15/03/2010 Currency Future	5.50	Put		14.00000	13	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		2,004.00000	2,033	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		42.00000	38	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,065.00000	4,098	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		4.00000	3	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,073.00000	3,106	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		12.00000	11	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,243.00000	1,264	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		182.00000	169	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		4,015.00000	4,049	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		4.00000	4	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		3,024.00000	3,057	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		13.00000	12	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		2,050.00000	2,081	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		39.00000	36	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,205.00000	1,226	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		194.00000	181	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,866.00000	3,900	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		5.00000	5	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,876.00000	2,909	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		15.00000	14	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,912.00000	1,941	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		51.00000	46	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		4,114.00000	4,148	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		3.00000	3	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		3,123.00000	3,156	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		12.00000	11	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		2,146.00000	2,177	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		35.00000	32	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,281.00000	1,303	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		170.00000	158	20.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.61580	8.58150		22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		776.00000	788	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		795.00000	772	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		795.00000	807	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		764.00000	741	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		814.00000	827	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		733.00000	711	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		741.00000	752	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		859.00000	836	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		192.00000	194	30.28	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,760.00000	3,728	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		543.00000	550	24.88	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,361.00000	1,334	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		758.00000	770	22.99	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	8.65	Put			827.00000	804	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			707.00000	718	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			926.00000	902	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			691.00000	701	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			960.00000	936	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			646.00000	655	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,064.00000	1,039	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			676.00000	686	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			994.00000	970	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			632.00000	641	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,100.00000	1,075	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			591.00000	600	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,210.00000	1,184	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			604.00000	613	24.25	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,173.00000	1,147	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			618.00000	627	24.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,136.00000	1,111	24.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			661.00000	670	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,029.00000	1,004	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			520.00000	527	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,439.00000	1,412	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			489.00000	496	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,558.00000	1,530	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			510.00000	517	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,478.00000	1,451	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			470.00000	476	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,639.00000	1,611	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			499.00000	506	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,518.00000	1,490	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			209.00000	212	29.90	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,528.00000	3,496	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			479.00000	486	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,598.00000	1,570	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			427.00000	432	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,845.00000	1,816	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			402.00000	408	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,971.00000	1,942	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			363.00000	368	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,182.00000	2,152	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			394.00000	399	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,013.00000	1,984	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			419.00000	424	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,887.00000	1,858	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			543.00000	550	24.88	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,361.00000	1,334	24.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,038.00000	1,054	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			456.00000	438	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			461.00000	467	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,679.00000	1,651	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			443.00000	449	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,762.00000	1,733	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			411.00000	416	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,929.00000	1,901	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			378.00000	383	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,097.00000	2,067	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			176.00000	178	30.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,994.00000	3,962	30.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,012.00000	1,029	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			481.00000	463	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			452.00000	458	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,720.00000	1,692	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			435.00000	441	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,803.00000	1,775	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			386.00000	391	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,055.00000	2,025	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			371.00000	375	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,139.00000	2,110	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			173.00000	175	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,042.00000	4,009	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			941.00000	956	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			559.00000	540	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			443.00000	449	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,762.00000	1,733	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			378.00000	383	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,097.00000	2,067	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			349.00000	353	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,267.00000	2,238	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			165.00000	167	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,183.00000	4,151	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			875.00000	888	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			643.00000	623	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			419.00000	424	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,887.00000	1,858	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			371.00000	375	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,139.00000	2,110	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			356.00000	361	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,224.00000	2,195	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			342.00000	347	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,311.00000	2,281	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			329.00000	333	27.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,397.00000	2,367	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		157.00000	159	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,326.00000	4,293	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		964.00000	979	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		533.00000	514	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		452.00000	458	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,720.00000	1,692	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		168.00000	170	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,136.00000	4,104	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,173.00000	1,193	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		342.00000	327	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		531.00000	539	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,400.00000	1,373	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		435.00000	441	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,803.00000	1,775	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,203.00000	1,222	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		321.00000	307	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		461.00000	467	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,679.00000	1,651	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		188.00000	191	30.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,807.00000	3,775	30.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,233.00000	1,253	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		301.00000	287	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		554.00000	562	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,323.00000	1,296	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		531.00000	539	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,400.00000	1,373	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		185.00000	187	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,854.00000	3,822	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,263.00000	1,284	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		282.00000	268	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		566.00000	574	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,285.00000	1,258	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,832.00000	4,867	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,347.00000	3,380	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		15.00000	15	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,933.00000	1,961	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		101.00000	95	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		918.00000	933	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		587.00000	567	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		263.00000	266	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,932.00000	2,901	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		100.00000	101	33.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,768.00000	5,735	33.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.75	Call		55.00000	55	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,223.00000	7,189	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,082.00000	5,116	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,594.00000	3,628	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		13.00000	12	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,153.00000	2,183	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		72.00000	67	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		288.00000	292	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,707.00000	2,676	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		170.00000	172	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,089.00000	4,057	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		107.00000	108	32.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,526.00000	5,493	32.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		61.00000	62	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,979.00000	6,946	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,446.00000	1,469	20.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		215.00000	203	20.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		578.00000	587	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,247.00000	1,221	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		510.00000	517	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,478.00000	1,451	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		213.00000	216	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,481.00000	3,450	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,396.00000	3,430	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		15.00000	14	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,430.00000	2,461	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		48.00000	45	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,562.00000	1,586	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		180.00000	170	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		268.00000	271	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,886.00000	2,855	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		137.00000	138	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,755.00000	4,722	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,618.00000	2,650	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		36.00000	34	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,722.00000	1,749	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		141.00000	133	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		202.00000	204	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,620.00000	3,589	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		145.00000	147	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,564.00000	4,531	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		254.00000	257	28.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,022.00000	2,991	28.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		179.00000	181	30.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,947.00000	3,915	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		130.00000	132	32.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,899.00000	4,866	32.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,644.00000	3,677	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		12.00000	12	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,665.00000	2,698	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		34.00000	32	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,764.00000	1,790	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		132.00000	124	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,063.00000	1,080	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		432.00000	415	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		245.00000	248	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,114.00000	3,083	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		126.00000	128	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,995.00000	4,962	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,495.00000	3,529	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		14.00000	13	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,523.00000	2,555	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		42.00000	39	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,641.00000	1,667	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		160.00000	151	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		988.00000	1,004	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		506.00000	488	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		335.00000	340	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,354.00000	2,324	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		233.00000	236	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,252.00000	3,220	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		121.00000	122	32.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,139.00000	5,106	32.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,446.00000	3,479	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		14.00000	14	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,476.00000	2,508	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		45.00000	42	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,601.00000	1,626	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		170.00000	160	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		229.00000	232	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,297.00000	3,266	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		162.00000	164	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,231.00000	4,198	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		119.00000	120	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,187.00000	5,154	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		323.00000	327	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,441.00000	2,411	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		225.00000	228	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,343.00000	3,312	29.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.70	Call			160.00000	162	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,278.00000	4,246	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			117.00000	118	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,236.00000	5,203	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			241.00000	244	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,160.00000	3,128	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			124.00000	126	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,043.00000	5,010	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,693.00000	3,727	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			12.00000	11	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,713.00000	2,745	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			31.00000	30	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,805.00000	1,832	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			124.00000	116	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,090.00000	1,107	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			408.00000	392	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			363.00000	368	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,182.00000	2,152	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			250.00000	253	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,068.00000	3,037	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			128.00000	130	32.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,947.00000	4,914	32.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,743.00000	3,777	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			11.00000	11	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,761.00000	2,793	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			29.00000	28	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,847.00000	1,875	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			116.00000	109	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,117.00000	1,135	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			386.00000	369	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,792.00000	3,826	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			11.00000	10	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,808.00000	2,841	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			27.00000	26	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,890.00000	1,917	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			108.00000	102	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,145.00000	1,163	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			363.00000	348	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			258.00000	262	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			2,977.00000	2,946	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			182.00000	184	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,900.00000	3,868	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			132.00000	134	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,851.00000	4,818	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,941.00000	3,975	28.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.65	Put			9.00000	9	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,953.00000	2,986	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			21.00000	20	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			2,019.00000	2,048	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			88.00000	82	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			273.00000	276	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,841.00000	2,810	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			139.00000	141	31.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,707.00000	4,675	31.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,991.00000	4,024	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			9.00000	9	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			3,001.00000	3,035	23.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			20.00000	19	23.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			2,063.00000	2,092	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			82.00000	76	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			278.00000	281	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,796.00000	2,765	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			195.00000	197	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,713.00000	3,682	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			141.00000	143	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,660.00000	4,627	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			4,040.00000	4,074	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			8.00000	8	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			3,050.00000	3,084	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			19.00000	18	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			2,108.00000	2,138	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			77.00000	72	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,299.00000	1,320	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			267.00000	254	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			283.00000	286	28.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,751.00000	2,721	28.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			198.00000	201	30.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,667.00000	3,635	30.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			143.00000	145	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,612.00000	4,579	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			4,089.00000	4,123	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			7.00000	7	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			3,100.00000	3,133	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			18.00000	18	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			1,335.00000	1,357	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			254.00000	241	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,891.00000	3,925	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			10.00000	9	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,905.00000	2,938	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			23.00000	22	22.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,976.00000	2,004	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			94.00000	88	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			93.00000	94	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,012.00000	5,979	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			237.00000	240	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,206.00000	3,174	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			92.00000	93	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,061.00000	6,027	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			0.00000	92	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			0.00000	6,076	33.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.43490		13.41460		19.71	1,383,794.70	103	20,067.00
£ / R On 14/09/2009 Currency Future	13.40	Call			534.00000	535	19.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			519.00000	500	19.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			514.00000	514	19.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			549.00000	529	19.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			534.00000	535	19.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			519.00000	500	19.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			576.00000	577	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			461.00000	442	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			669.00000	673	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			355.00000	338	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			597.00000	599	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			433.00000	414	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			477.00000	476	20.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			612.00000	592	20.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			554.00000	556	19.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			490.00000	471	19.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			644.00000	647	18.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			380.00000	362	18.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			620.00000	623	18.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			405.00000	388	18.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			644.00000	647	18.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			380.00000	362	18.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			723.00000	731	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			309.00000	296	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			754.00000	762	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			290.00000	277	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			786.00000	794	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			272.00000	260	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			887.00000	896	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			222.00000	211	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			819.00000	828	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			254.00000	243	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			696.00000	700	18.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.05	Put			331.00000	315	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			459.00000	459	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			644.00000	624	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			442.00000	442	20.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			678.00000	657	20.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			321.00000	319	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,006.00000	984	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			397.00000	395	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			782.00000	760	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			369.00000	368	21.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			855.00000	833	21.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			383.00000	381	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			818.00000	796	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			369.00000	368	21.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			855.00000	833	21.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			332.00000	330	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			968.00000	945	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			278.00000	279	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,113.00000	1,094	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			291.00000	293	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,077.00000	1,058	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			321.00000	319	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,006.00000	984	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			251.00000	253	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,187.00000	1,168	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			227.00000	228	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,262.00000	1,243	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			216.00000	217	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,301.00000	1,282	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			264.00000	266	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,150.00000	1,131	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			149.00000	149	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,584.00000	1,564	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			112.00000	112	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,797.00000	1,777	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			62.00000	61	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,247.00000	2,226	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			84.00000	83	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,019.00000	1,999	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			94.00000	94	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,930.00000	1,909	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			106.00000	106	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,841.00000	1,821	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			149.00000	149	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,584.00000	1,564	22.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.60	Call			194.00000	195	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,380.00000	1,360	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			166.00000	166	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,501.00000	1,481	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			112.00000	112	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,797.00000	1,777	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			126.00000	126	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,711.00000	1,691	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			141.00000	141	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,626.00000	1,606	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			119.00000	119	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,754.00000	1,734	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			133.00000	133	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,668.00000	1,648	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			157.00000	157	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,542.00000	1,522	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			141.00000	141	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,626.00000	1,606	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			89.00000	89	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,974.00000	1,954	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			100.00000	100	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,885.00000	1,865	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			175.00000	175	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,460.00000	1,440	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			84.00000	83	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,019.00000	1,999	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			62.00000	61	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,247.00000	2,226	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			74.00000	74	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,110.00000	2,089	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			58.00000	58	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,293.00000	2,273	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			54.00000	54	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,340.00000	2,319	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			70.00000	70	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,155.00000	2,135	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			239.00000	240	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,224.00000	1,205	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			48.00000	48	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,433.00000	2,413	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			184.00000	185	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,420.00000	1,400	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			157.00000	157	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,542.00000	1,522	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			79.00000	79	22.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.40	Put			2,064.00000	2,044	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			264.00000	266	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,150.00000	1,131	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			344.00000	342	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			929.00000	907	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			356.00000	355	21.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			892.00000	870	21.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			306.00000	308	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,041.00000	1,023	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			205.00000	206	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,340.00000	1,321	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			89.00000	89	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,974.00000	1,954	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			42.00000	42	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,528.00000	2,507	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			79.00000	79	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,064.00000	2,044	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			48.00000	48	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,433.00000	2,413	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			42.00000	42	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,528.00000	2,507	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			37.00000	37	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,622.00000	2,602	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			32.00000	32	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,718.00000	2,697	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			119.00000	119	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,754.00000	1,734	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			66.00000	65	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,201.00000	2,180	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			51.00000	51	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,386.00000	2,366	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			66.00000	65	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,201.00000	2,180	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			45.00000	45	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,480.00000	2,460	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			39.00000	39	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,575.00000	2,554	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			35.00000	34	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,670.00000	2,649	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			239.00000	240	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,224.00000	1,205	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			25.00000	24	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,910.00000	2,890	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			306.00000	308	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,041.00000	1,023	22.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.65	Call			184.00000	185	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,420.00000	1,400	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			106.00000	106	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,841.00000	1,821	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			194.00000	195	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,380.00000	1,360	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			411.00000	410	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			747.00000	725	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			383.00000	381	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			818.00000	796	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			332.00000	330	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			968.00000	945	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			205.00000	206	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,340.00000	1,321	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			397.00000	395	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			782.00000	760	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			426.00000	426	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			712.00000	691	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			251.00000	253	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,187.00000	1,168	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			495.00000	495	19.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			580.00000	560	19.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			459.00000	459	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			644.00000	624	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,315.00000	5,335	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,815.00000	3,835	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,323.00000	2,342	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			9.00000	7	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			994.00000	1,004	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			179.00000	170	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			8.00000	8	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,693.00000	3,673	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			1.00000	1	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,186.00000	5,166	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,685.00000	6,665	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,765.00000	5,785	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,265.00000	4,285	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,767.00000	2,787	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			2.00000	2	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,351.00000	1,365	18.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.15	Put			86.00000	80	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			15.00000	15	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,251.00000	3,230	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			2.00000	1	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,737.00000	4,717	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,236.00000	6,215	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			6,015.00000	6,035	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,515.00000	4,535	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			3,016.00000	3,036	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			1.00000	1	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,569.00000	1,585	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			54.00000	50	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			22.00000	21	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,007.00000	2,986	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			2.00000	2	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,488.00000	4,467	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			5,986.00000	5,965	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			669.00000	673	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			355.00000	338	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			957.00000	968	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			193.00000	183	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			1,069.00000	1,080	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			154.00000	145	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			922.00000	932	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			207.00000	197	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			853.00000	861	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			238.00000	227	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			1,107.00000	1,119	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			143.00000	134	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			1,031.00000	1,042	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			166.00000	157	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			819.00000	828	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			254.00000	243	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			786.00000	794	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			272.00000	260	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			554.00000	556	19.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			490.00000	471	19.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			442.00000	442	20.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			678.00000	657	20.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			922.00000	932	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			207.00000	197	18.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.20	Call		620.00000	623	18.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		405.00000	388	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.63740	13.61670		20.09	13,637.40	1	12,381.00
£ / R On 14/12/2009 Currency Future	13.60	Call		789.00000	780	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		772.00000	743	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		769.00000	761	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		803.00000	773	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		769.00000	761	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		803.00000	773	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		789.00000	780	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		772.00000	743	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		829.00000	821	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		712.00000	683	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		912.00000	905	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		596.00000	568	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		849.00000	841	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		682.00000	654	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		732.00000	724	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		866.00000	836	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		809.00000	800	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		742.00000	713	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		891.00000	883	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		624.00000	596	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		732.00000	724	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		866.00000	836	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		870.00000	862	19.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		653.00000	625	19.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		958.00000	956	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		541.00000	519	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		986.00000	985	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		520.00000	498	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,015.00000	1,014	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		499.00000	477	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		1,106.00000	1,106	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		439.00000	418	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		1,075.00000	1,075	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		458.00000	437	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		789.00000	780	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		772.00000	743	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		715.00000	706	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		898.00000	868	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		751.00000	742	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		834.00000	805	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		698.00000	689	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		931.00000	901	20.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.30	Call			538.00000	533	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,221.00000	1,195	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			649.00000	640	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,033.00000	1,003	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			630.00000	625	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,063.00000	1,037	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			630.00000	625	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,063.00000	1,037	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			610.00000	605	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,094.00000	1,068	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			556.00000	550	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,189.00000	1,163	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			488.00000	483	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,322.00000	1,295	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			521.00000	516	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,254.00000	1,228	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			505.00000	499	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,288.00000	1,261	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			473.00000	467	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,356.00000	1,329	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			361.00000	355	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,644.00000	1,617	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			373.00000	367	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,607.00000	1,580	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			442.00000	436	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,426.00000	1,399	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			414.00000	408	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,497.00000	1,470	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			386.00000	380	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,570.00000	1,543	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			336.00000	330	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,720.00000	1,693	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			314.00000	307	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,797.00000	1,770	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			292.00000	286	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,875.00000	1,848	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			218.00000	212	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,201.00000	2,174	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			610.00000	605	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,094.00000	1,068	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			573.00000	568	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,157.00000	1,131	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			681.00000	672	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			964.00000	935	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			442.00000	436	21.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.60	Put			1,426.00000	1,399	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			592.00000	587	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,125.00000	1,099	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			457.00000	451	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,391.00000	1,364	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			428.00000	422	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,461.00000	1,434	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			400.00000	394	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,533.00000	1,506	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			303.00000	296	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,836.00000	1,809	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			698.00000	689	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			931.00000	901	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			665.00000	656	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			998.00000	968	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			592.00000	587	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,125.00000	1,099	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			457.00000	451	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,391.00000	1,364	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			348.00000	342	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,682.00000	1,655	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			428.00000	422	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,461.00000	1,434	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			325.00000	319	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,758.00000	1,731	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			681.00000	672	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			964.00000	935	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			505.00000	499	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,288.00000	1,261	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			361.00000	355	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,644.00000	1,617	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			521.00000	516	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,254.00000	1,228	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,317.00000	5,337	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,821.00000	3,841	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			4.00000	3	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,384.00000	2,398	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			67.00000	60	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,201.00000	1,202	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			384.00000	364	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			187.00000	181	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,370.00000	2,344	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			54.00000	51	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,738.00000	3,714	21.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.80	Call			14.00000	12	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,197.00000	5,175	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			3.00000	3	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,686.00000	6,665	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,767.00000	5,787	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,268.00000	4,288	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			1.00000	1	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,800.00000	2,817	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			33.00000	29	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,514.00000	1,519	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			247.00000	231	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			262.00000	256	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			1,995.00000	1,968	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			80.00000	76	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,313.00000	3,289	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			21.00000	19	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,754.00000	4,732	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			5.00000	4	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,238.00000	6,217	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,017.00000	6,037	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,517.00000	4,538	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			1.00000	1	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,038.00000	3,056	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			22.00000	19	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,705.00000	1,712	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			188.00000	175	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			99.00000	94	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,082.00000	3,057	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			26.00000	24	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,510.00000	4,487	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			6.00000	6	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			5,989.00000	5,968	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			870.00000	862	19.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			653.00000	625	19.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,137.00000	1,137	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			420.00000	400	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,335.00000	1,338	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			318.00000	300	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,267.00000	1,269	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			350.00000	331	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,137.00000	1,137	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			420.00000	400	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,233.00000	1,235	19.07	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 14/12/2009 Currency Future	12.75	Put		367.00000	348	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,168.00000	1,169	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		402.00000	382	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,045.00000	1,044	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		478.00000	457	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		935.00000	928	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		568.00000	541	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		649.00000	640	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,033.00000	1,003	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		891.00000	883	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		624.00000	596	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		986.00000	985	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		520.00000	498	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		698.00000	689	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		931.00000	901	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,015.00000	1,014	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		499.00000	477	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		958.00000	956	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		541.00000	519	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		751.00000	742	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		834.00000	805	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.83440	13.81000		20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		999.00000	1,006	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		989.00000	971	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		980.00000	987	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,020.00000	1,003	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		1,038.00000	1,045	20.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		928.00000	910	20.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,120.00000	1,128	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		810.00000	794	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		1,058.00000	1,065	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		898.00000	881	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		944.00000	950	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,084.00000	1,066	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		1,018.00000	1,025	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		958.00000	941	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,099.00000	1,107	20.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		839.00000	822	20.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		1,078.00000	1,086	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		868.00000	851	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,341.00000	4,363	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		31.00000	29	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,370.00000	3,393	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		60.00000	59	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,444.00000	2,465	18.85	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	11.50	Put		134.00000	130	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,665.00000	1,681	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		355.00000	346	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		770.00000	775	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,460.00000	1,440	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		547.00000	549	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,237.00000	2,215	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		395.00000	397	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,085.00000	3,062	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		289.00000	290	26.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		3,979.00000	3,955	26.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,245.00000	4,268	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		35.00000	33	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,272.00000	3,296	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		62.00000	61	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,357.00000	2,377	18.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		147.00000	143	18.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,598.00000	1,613	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		388.00000	379	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		743.00000	747	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,533.00000	1,513	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		529.00000	532	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,319.00000	2,297	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		383.00000	384	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,173.00000	3,150	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		280.00000	281	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,070.00000	4,046	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		4,150.00000	4,172	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		40.00000	38	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		3,175.00000	3,198	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		65.00000	64	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		2,271.00000	2,291	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		161.00000	157	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,533.00000	1,547	18.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		423.00000	413	18.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		717.00000	721	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,607.00000	1,587	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		513.00000	515	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,403.00000	2,381	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		371.00000	372	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,261.00000	3,238	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		272.00000	273	27.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,162.00000	4,138	27.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		4,056.00000	4,078	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		46.00000	43	23.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.80	Call			3,077.00000	3,100	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			67.00000	66	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,186.00000	2,206	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			176.00000	172	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,469.00000	1,483	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			459.00000	449	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			692.00000	696	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,682.00000	1,661	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			497.00000	499	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,487.00000	2,465	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			360.00000	361	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,350.00000	3,327	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			264.00000	265	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,254.00000	4,230	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,909.00000	3,932	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			49.00000	48	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,939.00000	2,959	19.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			79.00000	75	19.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			2,068.00000	2,085	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			208.00000	201	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,386.00000	1,396	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			526.00000	512	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			657.00000	660	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,797.00000	1,776	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			473.00000	475	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,613.00000	2,591	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			343.00000	344	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,483.00000	3,460	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			247.00000	249	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,387.00000	4,365	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			4,007.00000	4,030	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			47.00000	46	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,031.00000	3,052	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			71.00000	67	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,147.00000	2,164	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			187.00000	180	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,441.00000	1,452	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			481.00000	467	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			680.00000	684	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,720.00000	1,699	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			489.00000	492	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,529.00000	2,507	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			354.00000	355	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,394.00000	3,371	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			258.00000	261	27.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.85	Put			4,298.00000	4,276	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,293.00000	4,315	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			33.00000	31	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,321.00000	3,344	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			61.00000	60	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,401.00000	2,421	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			141.00000	136	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,632.00000	1,647	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			372.00000	362	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			756.00000	761	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,496.00000	1,476	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			538.00000	540	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,278.00000	2,256	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			389.00000	390	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,129.00000	3,106	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			284.00000	285	26.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,024.00000	4,001	26.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,103.00000	4,125	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			43.00000	40	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,126.00000	3,149	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			66.00000	65	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,229.00000	2,249	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			169.00000	164	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,500.00000	1,515	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			440.00000	430	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			704.00000	708	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,644.00000	1,624	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			505.00000	507	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,445.00000	2,423	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			366.00000	367	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,306.00000	3,282	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			268.00000	268	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,208.00000	4,184	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			4,198.00000	4,220	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			38.00000	36	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			3,223.00000	3,247	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			63.00000	62	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			2,314.00000	2,334	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			154.00000	150	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,565.00000	1,580	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			405.00000	395	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			730.00000	734	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,570.00000	1,550	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			521.00000	523	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,361.00000	2,339	24.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.65	Call			377.00000	378	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,217.00000	3,194	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			276.00000	277	27.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,116.00000	4,092	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.03090		14.00480		20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			1,170.00000	1,140	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,165.00000	1,109	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			1,152.00000	1,122	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,197.00000	1,141	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,189.00000	1,159	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,134.00000	1,078	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,207.00000	1,178	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,102.00000	1,047	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,415.00000	1,389	19.17	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put			811.00000	758	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,286.00000	1,257	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			981.00000	926	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			441.00000	419	25.48	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put			3,936.00000	3,888	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,226.00000	1,197	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,071.00000	1,016	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			1,134.00000	1,104	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,229.00000	1,173	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,116.00000	1,086	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,261.00000	1,205	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,266.00000	1,237	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,011.00000	956	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,286.00000	1,257	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			981.00000	926	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,207.00000	1,178	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,102.00000	1,047	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,371.00000	1,343	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			866.00000	812	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,393.00000	1,366	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			838.00000	785	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,486.00000	1,460	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			731.00000	679	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,438.00000	1,412	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			784.00000	731	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,246.00000	1,217	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,041.00000	986	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			971.00000	941	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,566.00000	1,510	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			1,048.00000	1,019	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,394.00000	1,338	20.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.35	Call			2,032.00000	2,021	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			377.00000	340	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,703.00000	1,685	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			548.00000	504	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			779.00000	751	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,125.00000	2,071	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			597.00000	572	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,943.00000	2,891	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			458.00000	436	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,803.00000	3,755	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			354.00000	335	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,699.00000	4,654	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,067.00000	2,057	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			362.00000	326	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,734.00000	1,717	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			529.00000	486	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,462.00000	1,436	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			757.00000	705	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,065.00000	1,035	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,360.00000	1,304	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			791.00000	762	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,086.00000	2,031	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			605.00000	580	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,900.00000	2,849	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			464.00000	442	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,759.00000	3,711	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			359.00000	340	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,654.00000	4,609	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,414.00000	5,439	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			9.00000	8	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,971.00000	3,992	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			67.00000	61	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,608.00000	2,609	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			203.00000	178	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,560.00000	1,536	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			656.00000	605	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			637.00000	611	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,732.00000	2,680	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			429.00000	408	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,025.00000	3,977	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			275.00000	260	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,370.00000	5,329	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			158.00000	147	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,753.00000	6,716	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,859.00000	5,884	21.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.15	Put		4.00000	3	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,396.00000	4,417	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		41.00000	37	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,991.00000	2,998	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		136.00000	117	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,830.00000	1,815	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		475.00000	434	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		717.00000	690	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,362.00000	2,309	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		483.00000	460	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,628.00000	3,579	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		324.00000	307	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,969.00000	4,926	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		187.00000	175	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,332.00000	6,294	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,107.00000	6,133	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	2	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,635.00000	4,657	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		30.00000	26	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,216.00000	3,228	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		111.00000	97	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,997.00000	1,986	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		392.00000	355	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		769.00000	741	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,164.00000	2,110	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		516.00000	493	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,411.00000	3,362	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		350.00000	331	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,745.00000	4,700	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		205.00000	192	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,100.00000	6,061	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,539.00000	4,561	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		34.00000	30	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,591.00000	3,608	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		86.00000	77	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,691.00000	2,694	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		186.00000	163	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,929.00000	1,916	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		424.00000	385	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		1,001.00000	971	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,496.00000	1,440	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		747.00000	720	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,243.00000	2,189	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		576.00000	551	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,071.00000	3,020	24.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.40	Call		3,686.00000	3,704	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		81.00000	73	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,775.00000	2,779	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		171.00000	148	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		1,032.00000	1,002	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,428.00000	1,371	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		590.00000	565	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		2,985.00000	2,934	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		452.00000	430	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,848.00000	3,800	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,683.00000	4,705	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		28.00000	24	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,733.00000	3,752	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		78.00000	71	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,818.00000	2,823	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		163.00000	142	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		435.00000	414	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		3,980.00000	3,933	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		928.00000	898	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,673.00000	1,618	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		698.00000	671	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,443.00000	2,390	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		537.00000	514	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,283.00000	3,233	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		413.00000	392	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,158.00000	4,111	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		862.00000	833	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,857.00000	1,802	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		653.00000	627	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,648.00000	2,596	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		502.00000	480	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,497.00000	3,449	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		387.00000	367	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,382.00000	4,336	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,301.00000	4,322	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		46.00000	42	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,356.00000	3,370	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		101.00000	89	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,485.00000	2,484	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		230.00000	203	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,766.00000	1,749	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		511.00000	468	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		802.00000	773	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,047.00000	1,993	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		613.00000	587	23.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.25	Put		2,858.00000	2,806	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		470.00000	448	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,715.00000	3,667	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		363.00000	344	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,608.00000	4,563	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,160.00000	4,181	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		56.00000	50	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,364.00000	2,362	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		259.00000	231	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,672.00000	1,654	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		568.00000	523	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,114.00000	4,134	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		59.00000	53	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,169.00000	3,181	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		115.00000	100	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,324.00000	2,322	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		270.00000	241	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,642.00000	1,623	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		587.00000	542	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		758.00000	730	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,203.00000	2,149	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		583.00000	558	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,028.00000	2,977	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		447.00000	425	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,892.00000	3,844	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		346.00000	327	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,791.00000	4,746	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,019.00000	4,041	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		64.00000	60	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,079.00000	3,087	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		124.00000	106	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,248.00000	2,242	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		293.00000	261	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,586.00000	1,563	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		631.00000	582	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		737.00000	710	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,282.00000	2,229	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		568.00000	544	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,113.00000	3,063	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		335.00000	319	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,881.00000	4,838	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,924.00000	3,944	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		69.00000	63	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,174.00000	2,167	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		319.00000	286	18.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.15	Call			1,535.00000	1,510	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			680.00000	630	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			552.00000	529	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,197.00000	3,148	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			424.00000	403	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,069.00000	4,022	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			4,207.00000	4,228	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			52.00000	47	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,262.00000	3,275	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			108.00000	94	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,404.00000	2,402	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			249.00000	221	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,349.00000	4,370	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			44.00000	39	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,403.00000	3,418	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			98.00000	87	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,525.00000	2,526	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			220.00000	195	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,797.00000	1,782	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			493.00000	451	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			813.00000	785	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,009.00000	1,954	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			620.00000	595	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,816.00000	2,764	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			476.00000	454	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,672.00000	3,623	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			368.00000	348	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,563.00000	4,518	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,403.00000	3,418	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			98.00000	87	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,525.00000	2,526	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			220.00000	195	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,797.00000	1,782	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			493.00000	451	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			813.00000	785	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,009.00000	1,954	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			4,067.00000	4,087	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			62.00000	56	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			3,123.00000	3,134	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			118.00000	103	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			2,285.00000	2,282	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			280.00000	251	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,612.00000	1,593	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			608.00000	562	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			341.00000	323	26.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.50	Put		4,837.00000	4,792	26.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.42370	11.35950		19.03	4,398,124.50	385	19,707.00
€ / R On 14/09/2009 Currency Future	11.35	Call		445.00000	460	18.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		436.00000	386	18.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		408.00000	420	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		498.00000	446	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		391.00000	401	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		531.00000	477	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		374.00000	383	19.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		565.00000	510	19.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		359.00000	367	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		599.00000	543	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		344.00000	351	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		634.00000	577	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		330.00000	336	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		670.00000	612	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		408.00000	420	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		498.00000	446	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		299.00000	308	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		740.00000	684	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		283.00000	291	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		773.00000	717	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		317.00000	321	20.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		707.00000	648	20.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		267.00000	274	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		807.00000	750	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		445.00000	460	18.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		436.00000	386	18.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		237.00000	243	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		878.00000	819	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		252.00000	258	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		842.00000	784	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		223.00000	228	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		914.00000	855	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		210.00000	214	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		950.00000	891	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		143.00000	145	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,184.00000	1,121	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		163.00000	166	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		1,104.00000	1,042	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		174.00000	177	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		1,065.00000	1,003	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		134.00000	135	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,225.00000	1,162	20.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.50	Call			125.00000	126	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,266.00000	1,203	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			109.00000	110	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,350.00000	1,286	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			102.00000	102	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,393.00000	1,329	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			83.00000	82	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,523.00000	1,458	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			62.00000	61	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,702.00000	1,637	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			45.00000	44	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,886.00000	1,821	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			49.00000	48	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,840.00000	1,774	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			49.00000	48	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,840.00000	1,774	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			28.00000	27	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,169.00000	2,103	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			26.00000	25	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,216.00000	2,151	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			31.00000	29	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,121.00000	2,056	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			33.00000	32	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,074.00000	2,008	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			36.00000	35	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,026.00000	1,961	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			36.00000	35	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,026.00000	1,961	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			42.00000	41	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,933.00000	1,867	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			20.00000	19	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,361.00000	2,295	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			16.00000	15	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,506.00000	2,441	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			14.00000	13	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,555.00000	2,490	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			24.00000	23	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,264.00000	2,199	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			39.00000	38	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,979.00000	1,914	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			39.00000	38	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,979.00000	1,914	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			33.00000	32	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,074.00000	2,008	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			57.00000	56	20.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.05	Put			1,748.00000	1,682	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			19.00000	17	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,409.00000	2,344	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			22.00000	21	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,312.00000	2,247	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			14.00000	13	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,555.00000	2,490	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			13.00000	12	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,604.00000	2,539	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			12.00000	11	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,653.00000	2,587	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			10.00000	9	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,751.00000	2,686	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			17.00000	16	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,458.00000	2,392	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			53.00000	52	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,793.00000	1,728	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			8.00000	8	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,849.00000	2,784	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			2.00000	2	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,493.00000	3,428	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			17.00000	16	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,458.00000	2,392	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			10.00000	9	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,751.00000	2,686	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			7.00000	6	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,948.00000	2,883	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			6.00000	5	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,046.00000	2,982	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			5.00000	4	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,145.00000	3,081	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			4.00000	4	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,245.00000	3,180	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			24.00000	23	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,264.00000	2,199	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			7.00000	6	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,948.00000	2,883	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			6.00000	5	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,046.00000	2,982	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			95.00000	95	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,436.00000	1,371	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			83.00000	82	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,523.00000	1,458	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			71.00000	71	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,612.00000	1,547	20.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.55	Call			26.00000	25	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,216.00000	2,151	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			11.00000	10	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,702.00000	2,636	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			9.00000	8	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,800.00000	2,735	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			8.00000	7	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,898.00000	2,833	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			53.00000	52	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,793.00000	1,728	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			71.00000	71	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,612.00000	1,547	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			77.00000	76	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,567.00000	1,503	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			66.00000	66	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,657.00000	1,592	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			16.00000	15	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,506.00000	2,441	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			57.00000	56	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,748.00000	1,682	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			22.00000	21	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,312.00000	2,247	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			89.00000	88	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,479.00000	1,415	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			109.00000	110	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,350.00000	1,286	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			153.00000	155	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,144.00000	1,081	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			117.00000	118	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,308.00000	1,244	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			197.00000	201	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			988.00000	928	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			153.00000	155	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,144.00000	1,081	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			77.00000	76	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,567.00000	1,503	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			210.00000	214	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			950.00000	891	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			185.00000	189	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,026.00000	965	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			197.00000	201	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			988.00000	928	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			102.00000	102	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,393.00000	1,329	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,960.00000	5,024	17.72	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 14/09/2009 Currency Future	6.40	Put		0.00000	0	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,460.00000	3,524	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,966.00000	2,028	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		6.00000	4	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		672.00000	706	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		212.00000	182	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		1.00000	1	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,041.00000	3,977	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,541.00000	5,476	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		7,041.00000	6,976	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,260.00000	5,324	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,760.00000	3,824	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,262.00000	2,325	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		2.00000	1	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		886.00000	928	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		126.00000	105	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		2.00000	1	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,742.00000	3,678	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		0.00000	0	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,241.00000	5,176	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,741.00000	6,676	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,410.00000	5,474	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		3,910.00000	3,974	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,411.00000	2,474	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		1.00000	1	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,004.00000	1,051	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		95.00000	77	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		2.00000	2	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,593.00000	3,528	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	0	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		5,091.00000	5,026	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,591.00000	6,526	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		486.00000	504	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		377.00000	330	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		556.00000	580	17.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		297.00000	257	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 14/09/2009 Currency Future	11.20	Call			508.00000	528	18.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			349.00000	304	18.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			465.00000	481	18.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			406.00000	358	18.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			426.00000	440	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			467.00000	416	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			426.00000	440	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			467.00000	416	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			267.00000	274	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			807.00000	750	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			359.00000	367	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			599.00000	543	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			531.00000	554	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			322.00000	280	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			283.00000	291	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			773.00000	717	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			582.00000	609	17.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			273.00000	235	17.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			531.00000	554	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			322.00000	280	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			344.00000	351	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			634.00000	577	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	672	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			0.00000	198	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.59400		11.52790		19.73	3,478,200.00	300	9,847.00
€ / R On 14/12/2009 Currency Future	11.55	Call			646.00000	658	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			668.00000	614	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			627.00000	638	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			700.00000	644	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			610.00000	619	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			732.00000	675	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			593.00000	601	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			765.00000	707	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			452.00000	453	21.48	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,124.00000	1,059	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			134.00000	126	26.56	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,206.00000	3,132	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			577.00000	584	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			799.00000	740	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			561.00000	567	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			833.00000	773	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			546.00000	551	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			868.00000	807	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			503.00000	506	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			975.00000	912	20.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.90	Call			531.00000	536	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			903.00000	842	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			489.00000	492	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,012.00000	948	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			477.00000	478	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,049.00000	984	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			517.00000	521	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			939.00000	877	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			464.00000	465	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,086.00000	1,021	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			441.00000	441	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,163.00000	1,097	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			378.00000	376	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,400.00000	1,332	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			398.00000	396	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,320.00000	1,252	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			408.00000	406	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,280.00000	1,212	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			359.00000	356	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,481.00000	1,412	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			350.00000	346	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,522.00000	1,452	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			341.00000	337	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,563.00000	1,493	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			332.00000	328	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,604.00000	1,534	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			300.00000	295	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,772.00000	1,701	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			273.00000	266	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,945.00000	1,872	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			248.00000	240	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,120.00000	2,046	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			260.00000	252	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,032.00000	1,958	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			254.00000	246	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,076.00000	2,002	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			254.00000	246	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,076.00000	2,002	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			219.00000	212	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,341.00000	2,268	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			213.00000	206	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,385.00000	2,312	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			225.00000	218	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,297.00000	2,224	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			231.00000	223	24.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.55	Put			2,253.00000	2,179	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			237.00000	228	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,209.00000	2,134	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			231.00000	223	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,253.00000	2,179	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			242.00000	234	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,165.00000	2,090	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			197.00000	189	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,519.00000	2,445	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			266.00000	259	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,988.00000	1,915	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			117.00000	108	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,439.00000	3,364	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			207.00000	200	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,430.00000	2,356	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			187.00000	179	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,609.00000	2,535	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			178.00000	169	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,700.00000	2,625	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			169.00000	160	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,791.00000	2,716	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			160.00000	152	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,883.00000	2,808	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			260.00000	252	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,032.00000	1,958	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			248.00000	240	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,120.00000	2,046	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			202.00000	194	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,474.00000	2,400	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			192.00000	184	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,564.00000	2,490	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			182.00000	174	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,654.00000	2,580	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			293.00000	287	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,815.00000	1,743	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			279.00000	272	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,901.00000	1,828	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			219.00000	212	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,341.00000	2,268	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			279.00000	272	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,901.00000	1,828	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			197.00000	189	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,519.00000	2,445	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			286.00000	280	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,858.00000	1,786	23.83	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 14/12/2009 Currency Future	13.80	Call			202.00000	194	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,474.00000	2,400	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			192.00000	184	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,564.00000	2,490	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			173.00000	165	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,745.00000	2,671	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			178.00000	169	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,700.00000	2,625	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			308.00000	303	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,730.00000	1,659	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			316.00000	311	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,688.00000	1,617	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			286.00000	280	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,858.00000	1,786	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			225.00000	218	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,297.00000	2,224	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			316.00000	311	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,688.00000	1,617	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			324.00000	319	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,646.00000	1,575	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			293.00000	287	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,815.00000	1,743	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			388.00000	386	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,360.00000	1,292	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			368.00000	366	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,440.00000	1,372	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			419.00000	417	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,241.00000	1,173	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			359.00000	356	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,481.00000	1,412	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			429.00000	429	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,201.00000	1,135	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			408.00000	406	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,280.00000	1,212	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			368.00000	366	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,440.00000	1,372	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,120.00000	1,151	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			243.00000	207	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			828.00000	848	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			450.00000	404	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			130.00000	122	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,252.00000	3,178	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,260.00000	1,301	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			182.00000	157	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			936.00000	960	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	10.95	Put			358.00000	316	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			686.00000	702	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			608.00000	558	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			123.00000	115	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,345.00000	3,271	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,023.00000	2,083	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			45.00000	39	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			880.00000	903	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			402.00000	359	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			79.00000	71	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,101.00000	4,027	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			27.00000	23	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,549.00000	5,479	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			8.00000	7	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,031.00000	6,963	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,312.00000	2,375	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			34.00000	31	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,056.00000	1,085	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			278.00000	241	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			94.00000	85	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,816.00000	3,741	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			33.00000	29	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,255.00000	5,185	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			11.00000	9	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,733.00000	6,665	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			452.00000	453	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,124.00000	1,059	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,458.00000	2,521	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			30.00000	27	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,154.00000	1,186	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			226.00000	192	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			102.00000	93	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,674.00000	3,599	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			37.00000	32	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,109.00000	5,038	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			12.00000	10	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,584.00000	6,516	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,737.00000	3,803	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			9.00000	9	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,752.00000	2,816	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			24.00000	22	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,798.00000	1,852	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			70.00000	58	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,025.00000	1,052	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			297.00000	258	18.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.80	Call			120.00000	111	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,392.00000	3,317	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			66.00000	59	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,338.00000	4,265	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,836.00000	3,902	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			8.00000	8	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,850.00000	2,914	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			22.00000	20	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,887.00000	1,943	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			59.00000	49	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,088.00000	1,117	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			260.00000	223	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			127.00000	118	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,299.00000	3,224	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			71.00000	64	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,243.00000	4,170	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,885.00000	3,952	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			7.00000	8	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,899.00000	2,964	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			21.00000	20	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,932.00000	1,988	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			54.00000	44	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			74.00000	66	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,196.00000	4,122	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,638.00000	3,704	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			10.00000	10	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,654.00000	2,718	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			26.00000	24	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,710.00000	1,762	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			82.00000	68	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			965.00000	990	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			337.00000	296	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			113.00000	105	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,486.00000	3,411	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			62.00000	55	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,434.00000	4,361	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,539.00000	3,605	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			11.00000	11	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,556.00000	2,619	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			28.00000	25	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,624.00000	1,675	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			96.00000	81	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			908.00000	931	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			380.00000	337	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			107.00000	99	26.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.00	Put		3,579.00000	3,505	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		58.00000	51	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,530.00000	4,457	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,440.00000	3,506	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		12.00000	12	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,540.00000	1,588	17.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		112.00000	94	17.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		854.00000	875	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		426.00000	381	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		54.00000	47	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,626.00000	4,553	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,489.00000	3,555	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		12.00000	11	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,507.00000	2,570	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		29.00000	26	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,582.00000	1,631	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		104.00000	87	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		104.00000	96	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,627.00000	3,552	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		55.00000	49	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,578.00000	4,505	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,687.00000	3,753	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		9.00000	9	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,703.00000	2,767	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		25.00000	23	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,754.00000	1,807	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		76.00000	63	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		995.00000	1,021	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		317.00000	277	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		64.00000	57	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,386.00000	4,313	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,786.00000	3,852	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		8.00000	8	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,801.00000	2,865	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		23.00000	21	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,842.00000	1,897	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		64.00000	53	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		69.00000	61	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,291.00000	4,217	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,935.00000	4,001	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		7.00000	7	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,949.00000	3,013	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		21.00000	19	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,977.00000	2,035	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		49.00000	41	18.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.60	Call			76.00000	69	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,148.00000	4,075	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,935.00000	4,001	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			7.00000	7	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			0.00000	4,100	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	6	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			0.00000	3,111	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			0.00000	17	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			0.00000	2,131	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			0.00000	37	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			0.00000	1,262	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			0.00000	168	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			0.00000	680	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			0.00000	586	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	133	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			0.00000	3,039	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	73	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			0.00000	3,979	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.76280		11.69310		19.88	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	11.70	Call			0.00000	828	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			0.00000	766	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			778.00000	790	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			885.00000	828	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			796.00000	809	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			853.00000	796	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			761.00000	773	20.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			918.00000	860	20.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			744.00000	755	20.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			951.00000	892	20.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			728.00000	738	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			985.00000	926	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			713.00000	722	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			1,019.00000	959	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			697.00000	706	20.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,054.00000	993	20.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			668.00000	675	20.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,125.00000	1,063	20.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			654.00000	661	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,161.00000	1,098	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			682.00000	691	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,089.00000	1,028	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			640.00000	647	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,197.00000	1,134	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,467.00000	3,534	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			24.00000	22	21.91	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 15/03/2010 Currency Future	9.25	Call			2,500.00000	2,561	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			57.00000	48	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,632.00000	1,672	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			189.00000	160	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			1,007.00000	1,029	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			564.00000	516	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			432.00000	430	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,989.00000	1,917	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			298.00000	294	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,855.00000	2,781	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			205.00000	200	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,762.00000	3,687	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			131.00000	127	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,688.00000	4,614	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,516.00000	3,584	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			23.00000	21	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,547.00000	2,609	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			54.00000	46	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,670.00000	1,712	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			177.00000	149	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			1,032.00000	1,054	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			539.00000	492	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			440.00000	439	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,947.00000	1,876	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			303.00000	299	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,810.00000	2,737	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			209.00000	204	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,716.00000	3,641	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			135.00000	131	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,642.00000	4,568	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,614.00000	3,682	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			21.00000	19	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,642.00000	2,705	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			49.00000	42	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,749.00000	1,792	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			156.00000	129	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,082.00000	1,107	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			489.00000	444	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			456.00000	456	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,863.00000	1,793	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			315.00000	311	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,722.00000	2,649	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			217.00000	212	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,624.00000	3,549	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			142.00000	138	27.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.10	Put		4,549.00000	4,475	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,663.00000	3,731	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		20.00000	19	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,690.00000	2,753	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		47.00000	41	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,789.00000	1,832	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		146.00000	120	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,108.00000	1,134	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		465.00000	421	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		465.00000	465	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,822.00000	1,752	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		321.00000	318	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,678.00000	2,605	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		221.00000	216	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,578.00000	3,503	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		146.00000	142	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,503.00000	4,429	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,565.00000	3,633	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		22.00000	20	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,595.00000	2,657	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		52.00000	44	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,709.00000	1,751	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		166.00000	139	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,057.00000	1,080	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		514.00000	467	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		448.00000	447	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,905.00000	1,834	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		309.00000	305	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,766.00000	2,693	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		213.00000	208	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,670.00000	3,595	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		139.00000	134	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,595.00000	4,521	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,811.00000	3,879	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		18.00000	17	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,833.00000	2,898	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		40.00000	36	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,912.00000	1,958	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		118.00000	95	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,191.00000	1,219	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		397.00000	356	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		493.00000	493	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,700.00000	1,631	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		341.00000	337	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,547.00000	2,475	24.77	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 15/03/2010 Currency Future	14.90	Call			234.00000	229	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,441.00000	3,366	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			158.00000	153	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,365.00000	4,291	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,910.00000	3,978	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			17.00000	15	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,929.00000	2,996	19.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			36.00000	33	19.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,996.00000	2,043	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			102.00000	80	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,249.00000	1,279	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			355.00000	316	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			512.00000	514	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,619.00000	1,551	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			354.00000	351	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,461.00000	2,389	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			243.00000	238	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,350.00000	3,275	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			166.00000	162	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,273.00000	4,199	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,861.00000	3,929	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			18.00000	16	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,881.00000	2,947	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			38.00000	34	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,953.00000	2,000	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			110.00000	87	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,219.00000	1,249	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			376.00000	336	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			502.00000	503	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,659.00000	1,591	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			347.00000	344	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,504.00000	2,432	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			238.00000	233	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,395.00000	3,321	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			162.00000	157	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,319.00000	4,245	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,713.00000	3,781	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			20.00000	18	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,738.00000	2,802	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			45.00000	39	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,829.00000	1,874	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			136.00000	111	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,135.00000	1,162	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put			442.00000	399	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			474.00000	474	22.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.00	Put		1,781.00000	1,711	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		328.00000	324	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,634.00000	2,561	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		225.00000	220	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,532.00000	3,457	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		150.00000	145	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,457.00000	4,383	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,762.00000	3,830	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		19.00000	17	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,785.00000	2,850	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		42.00000	37	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,870.00000	1,915	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		127.00000	103	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		1,163.00000	1,190	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		419.00000	377	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		483.00000	484	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,740.00000	1,671	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		334.00000	331	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,591.00000	2,518	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		230.00000	224	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,486.00000	3,412	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		154.00000	149	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,411.00000	4,337	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,959.00000	4,028	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		16.00000	15	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,978.00000	3,044	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		35.00000	31	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		2,038.00000	2,087	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		95.00000	74	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,279.00000	1,310	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		335.00000	298	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		523.00000	525	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,580.00000	1,512	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		361.00000	359	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,418.00000	2,346	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		248.00000	243	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,305.00000	3,230	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		170.00000	166	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,227.00000	4,153	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		0.00000	4,076	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		0.00000	14	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		0.00000	3,093	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		0.00000	30	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		0.00000	2,134	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		0.00000	71	17.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.70	Call			0.00000	1,344	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			0.00000	281	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			0.00000	535	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			0.00000	1,472	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			0.00000	365	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			0.00000	2,302	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			0.00000	247	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			0.00000	3,185	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	169	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			0.00000	4,106	27.32	0.00	0	0.00
AL12 On 06/08/2009 Index Future			321.38800		321.31800		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			245.80600		245.85300		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			279.26800		279.14100		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			314.05800		313.97600		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			292.19500		292.25600		0.00	0.00	0	562.00
ALBI On 05/11/2009 Index Future			297.29600		297.35300		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			302.33000		302.25500		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			125.09000		125.10800		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			127.29900		127.31400		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			129.58600		129.60100		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			294.07050		294.15000		0.00	0.00	0	565.00
GOVI On 05/11/2009 jGovi			299.20350		299.28050		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			304.57900		304.65650		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			355.41500		355.41500		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future			362.29900		362.29900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.55500		7.56100		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.72800		8.74400		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.36100		8.36900		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.78100		8.79200		22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J203 On 15/09/2017 jSwap			8.81500		8.82800		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.89300		8.90300		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.85300		8.86600		22.61	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.90500		6.90400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.70600		6.71500		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.84200		6.85400		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.37600		7.37200		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.74300		7.78300		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.05300		8.07200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.57000		7.58600		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.80400		7.82700		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.08900		8.11400		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.49100		8.50100		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.62500		8.63800		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.77300		8.78900		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.69100		8.70400		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.74700		8.76100		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.81100		8.82500		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.24600		8.24800		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.64400		7.64400		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.35100		7.34300		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.80100		7.79300		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.43500		7.42700		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.20800		7.20400		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.54800		7.54900		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			281.85100		281.79800		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			286.82600		286.76800		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			291.97900		291.91900		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.75100		6.69900		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,132.00000	3,078	2.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 06/08/2009 Bond Future	9.75	Put			6.00000	6	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,379.00000	3,325	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			3.00000	4	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			1,248.00000	1,247	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			27.00000	26	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.30900		8.32300		8.50	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,163.00000	5,213	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			269.00000	243	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.39300		8.40700		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			913.00000	916	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,749.00000	5,680	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.48100		8.49600		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,711.00000	1,724	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,499.00000	5,437	7.90	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.55600		8.57200		0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,147.00000	2,178	0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,491.00000	2,445	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.82200		8.81400		18.18	0.00	0	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			4,175.00000	4,067	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,377.00000	2,347	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			147.00000	129	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,158.00000	14,219	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.86600		8.85700		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			4,755.00000	4,676	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,796.00000	5,803	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			5,980.00000	5,894	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,611.00000	4,612	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,462.00000	1,418	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,948.00000	12,991	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			999.00000	964	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,315.00000	15,367	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.91200		8.90400		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			3,955.00000	3,900	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,453.00000	10,474	17.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.95800		8.94900		0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			2,451.00000	2,399	0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			1,973.00000	2,005	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.37000		8.39300		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,855.00000	3,925	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			262.00000	234	9.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 05/11/2009 Bond Future			8.43300	8.45800		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		696.00000	709	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		4,734.00000	4,643	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.50600	8.53300		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		1,038.00000	1,058	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,207.00000	5,121	7.85	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.57900	8.60800		0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		1,763.00000	1,809	0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		2,169.00000	2,107	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.80100	8.81400		11.96	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call		3,284.00000	3,305	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		888.00000	836	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.86700	8.88100		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		553.00000	553	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,456.00000	8,379	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.94200	8.95600		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		2,001.00000	2,012	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		6,111.00000	6,048	11.41	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.01100	9.02600		0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		1,764.00000	1,797	0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		1,898.00000	1,853	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.80900	8.82100		13.59	0.00	0	515.00
R204 On 06/08/2009 Bond Future	9.25	Call		3,539.00000	3,557	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		981.00000	925	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.86700	8.88000		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		607.00000	606	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,287.00000	9,209	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.93000	8.94400		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		2,225.00000	2,238	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		6,678.00000	6,610	13.06	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.99300	9.00800		0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		1,806.00000	1,844	0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		1,851.00000	1,804	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.37500	8.39900		7.55	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call		3,193.00000	3,254	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		220.00000	196	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		35.00000	34	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		5,176.00000	5,090	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.44500	8.47100		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		561.00000	573	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,922.00000	3,845	6.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 04/02/2010 Bond Future			8.52900	8.55800		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		824.00000	841	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,295.00000	4,219	6.73	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.62100	8.65200		0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		2,009.00000	2,054	0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,713.00000	1,664	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.91900	8.92200		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		3,210.00000	3,186	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		1,208.00000	1,165	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.97400	8.97700		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		562.00000	552	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		10,176.00000	10,147	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.03500	9.03800		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		2,237.00000	2,227	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		7,108.00000	7,080	14.52	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.09800	9.10100		0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		2,165.00000	2,170	0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		1,298.00000	1,286	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.01400	9.01200		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		2,943.00000	2,896	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		1,453.00000	1,419	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.06900	9.06700		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		737.00000	720	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		9,509.00000	9,504	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.14600	9.14200		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		2,642.00000	2,615	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		6,698.00000	6,696	15.58	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.24100	9.23600		0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		1,621.00000	1,600	0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		1,537.00000	1,546	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.39200	8.38300		22.19	0.00	0	4,503.00
R209 On 06/08/2009 Bond Future	8.75	Call		4,482.00000	4,382	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		1,419.00000	1,396	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call		1,329.00000	1,259	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put		4,751.00000	4,758	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.41600	8.40700		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		1,034.00000	1,000	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		12,086.00000	12,128	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		11,295.00000	11,210	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		1,044.00000	1,036	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call		672.00000	646	21.95	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.00	Put			14,440.00000	14,491	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.44200		8.43300		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,447.00000	2,404	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,113.00000	11,145	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,282.00000	13,202	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,605.00000	1,601	24.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.46500		8.45500		0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,656.00000	1,605	0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			1,276.00000	1,310	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			290.27000		290.34400		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			295.39400		295.46600		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			300.70100		300.77300		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.45150		6.49390		20.08	38,709,000.00	6,000	103,728.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			259.00000	237	20.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			265.00000	285	20.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			223.00000	203	21.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			329.00000	351	21.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			223.00000	203	21.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			329.00000	351	21.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			240.00000	219	20.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			297.00000	317	20.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			207.00000	188	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			363.00000	387	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			240.00000	219	20.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			297.00000	317	20.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			301.00000	276	19.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			208.00000	225	19.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			207.00000	188	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			363.00000	387	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			301.00000	276	19.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			208.00000	225	19.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			280.00000	256	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			236.00000	254	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			326.00000	299	19.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			182.00000	197	19.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			381.00000	350	18.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			137.00000	149	18.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			411.00000	380	18.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			117.00000	129	18.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			180.00000	163	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			436.00000	461	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			193.00000	175	21.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.70	Put		399.00000	423	21.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		193.00000	175	21.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		399.00000	423	21.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		167.00000	152	22.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		473.00000	500	22.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		167.00000	152	22.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		473.00000	500	22.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		146.00000	128	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		552.00000	576	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		120.00000	104	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		626.00000	653	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		146.00000	128	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		552.00000	576	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		156.00000	141	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		512.00000	540	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		133.00000	116	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		589.00000	614	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		109.00000	94	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		665.00000	692	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		133.00000	116	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		589.00000	614	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		109.00000	94	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		665.00000	692	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		88.00000	75	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		744.00000	774	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		98.00000	84	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		704.00000	733	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		98.00000	84	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		704.00000	733	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		79.00000	68	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		786.00000	816	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		64.00000	54	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		870.00000	902	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		280.00000	256	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		236.00000	254	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		88.00000	75	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		744.00000	774	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		71.00000	60	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		827.00000	859	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		64.00000	54	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		870.00000	902	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		51.00000	42	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		957.00000	991	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		79.00000	68	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		786.00000	816	22.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.40	Call			51.00000	42	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			957.00000	991	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			40.00000	33	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,047.00000	1,082	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			57.00000	48	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			913.00000	946	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			46.00000	38	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,002.00000	1,036	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			36.00000	29	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,092.00000	1,128	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			352.00000	324	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			158.00000	172	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			411.00000	380	18.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			117.00000	129	18.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,744.00000	5,702	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,244.00000	4,202	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,744.00000	2,702	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,246.00000	1,204	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			2.00000	2	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			6.00000	4	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,762.00000	1,803	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,256.00000	3,299	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,756.00000	4,799	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,256.00000	6,299	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,944.00000	5,902	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,444.00000	4,402	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,944.00000	2,902	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,444.00000	1,402	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			1.00000	1	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			10.00000	8	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,566.00000	1,606	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			3,056.00000	3,099	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,556.00000	4,599	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	22.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,056.00000	6,099	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,994.00000	5,952	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,494.00000	4,452	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,994.00000	2,952	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,494.00000	1,452	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		11.00000	9	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,518.00000	1,557	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,006.00000	3,049	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,506.00000	4,549	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,006.00000	6,049	22.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		518.00000	482	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		74.00000	81	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		445.00000	412	18.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		101.00000	110	18.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		724.00000	685	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		30.00000	33	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		638.00000	600	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		44.00000	49	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		556.00000	520	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		63.00000	69	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		480.00000	446	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		86.00000	95	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		681.00000	642	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		37.00000	40	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		597.00000	559	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		53.00000	58	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		352.00000	324	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		158.00000	172	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		480.00000	446	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		86.00000	95	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.50840	6.55090		20.27	0.00	0	357.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		377.00000	354	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		376.00000	396	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		341.00000	320	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		440.00000	462	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		358.00000	337	20.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		407.00000	428	20.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		324.00000	304	21.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.70	Put		474.00000	496	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		324.00000	304	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		474.00000	496	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		377.00000	354	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		376.00000	396	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		417.00000	392	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		316.00000	334	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		341.00000	320	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		440.00000	462	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		396.00000	373	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		345.00000	365	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		438.00000	413	19.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		287.00000	305	19.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		485.00000	458	19.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		234.00000	249	19.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		485.00000	458	19.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		234.00000	249	19.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		511.00000	483	18.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		210.00000	225	18.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		268.00000	251	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		617.00000	643	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		309.00000	290	21.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		508.00000	531	21.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		294.00000	276	21.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		544.00000	568	21.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		294.00000	276	21.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		544.00000	568	21.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		281.00000	263	22.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		580.00000	605	22.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		268.00000	251	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		617.00000	643	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		240.00000	220	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		689.00000	712	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		211.00000	192	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		760.00000	784	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		184.00000	168	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		833.00000	859	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		161.00000	145	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		910.00000	937	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		438.00000	413	19.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		287.00000	305	19.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		460.00000	435	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		260.00000	276	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		256.00000	235	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		655.00000	677	22.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.05	Call			225.00000	206	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			724.00000	748	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			197.00000	180	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			796.00000	821	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			417.00000	392	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			316.00000	334	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			256.00000	235	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			655.00000	677	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			197.00000	180	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			796.00000	821	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			172.00000	156	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			871.00000	898	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			225.00000	206	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			724.00000	748	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,701.00000	5,658	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,201.00000	4,158	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,701.00000	2,658	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,221.00000	1,180	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			20.00000	21	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			32.00000	27	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,831.00000	1,869	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			2.00000	2	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,301.00000	3,343	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,799.00000	4,842	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,299.00000	6,342	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			5,951.00000	5,908	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,451.00000	4,408	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			2,951.00000	2,908	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,459.00000	1,417	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			8.00000	9	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			48.00000	42	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,597.00000	1,633	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			3.00000	3	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			3,052.00000	3,094	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,549.00000	4,592	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	22.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,049.00000	6,092	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,001.00000	5,958	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,501.00000	4,458	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,001.00000	2,958	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,507.00000	1,465	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		7.00000	7	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		52.00000	45	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,551.00000	1,587	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		4.00000	3	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,003.00000	3,044	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,499.00000	4,542	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,999.00000	6,042	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		603.00000	569	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		152.00000	161	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		539.00000	510	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		189.00000	201	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		748.00000	712	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		97.00000	103	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		673.00000	638	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		122.00000	130	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		569.00000	539	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		168.00000	180	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		539.00000	510	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		189.00000	201	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		637.00000	603	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		137.00000	145	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		460.00000	435	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		260.00000	276	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		281.00000	263	22.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		580.00000	605	22.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.56220	6.60340		20.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		466.00000	444	20.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		463.00000	482	20.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		430.00000	410	20.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		527.00000	547	20.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		448.00000	426	20.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		494.00000	514	20.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		592.00000	566	19.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		289.00000	304	19.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		546.00000	522	19.60	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	6.40	Put		343.00000	360	19.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		506.00000	482	20.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		403.00000	420	20.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		398.00000	378	21.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		594.00000	616	21.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		368.00000	350	21.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		665.00000	688	21.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		342.00000	320	21.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		738.00000	758	21.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		309.00000	289	21.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		805.00000	826	21.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		0.00000	616	18.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		0.00000	254	18.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		0.00000	410	20.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		0.00000	547	20.88	0.00	0	0.00

Total for Derivatives:							71,628,339.10	9,656	802,076.00
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Grand Total:							71,628,339.10	9,656	802,076.00
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