



Daily MTM Report

Daily summary for 06/07/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			14.62500	14.62500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.36500	7.39000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.74000	8.76000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.23500	9.26000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.86500	8.88000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.27000	9.28500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.30000	9.31500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.88000	8.90000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.39500	9.41000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.45800	9.47300			0.00	0	0.00
R209 On 31/03/2036 Bond			8.91000	8.94000			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			8.12010	8.02310		19.97	49,792,453.20	6,132	247,773.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		289.00000	344	19.86	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		266.00000	224	19.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		315.00000	371	19.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		241.00000	201	19.81	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		251.00000	293	19.97	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		327.00000	273	19.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		369.00000	431	19.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		196.00000	160	19.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		217.00000	254	20.52	0.00	0	113.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		394.00000	334	20.52	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		341.00000	400	19.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		218.00000	180	19.75	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		269.00000	318	19.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		296.00000	248	19.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		233.00000	273	20.25	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		360.00000	303	20.25	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		188.00000	221	21.08	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		465.00000	401	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		175.00000	206	21.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		502.00000	436	21.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		202.00000	237	20.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		429.00000	367	20.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		531.00000	604	19.43	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		108.00000	83	19.43	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		163.00000	192	21.63	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		540.00000	472	21.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		79.00000	92	24.69	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		1,006.00000	922	24.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		152.00000	179	21.91	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		579.00000	509	21.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		142.00000	167	22.19	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		619.00000	547	22.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		810.00000	896	19.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		37.00000	26	19.05	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		101.00000	119	23.58	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		828.00000	749	23.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.45	Call			152.00000	179	21.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			579.00000	509	21.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			124.00000	146	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			701.00000	626	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			116.00000	136	23.02	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			743.00000	666	23.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			95.00000	112	23.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			872.00000	792	23.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			108.00000	127	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			785.00000	707	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			132.00000	156	22.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			659.00000	586	22.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			84.00000	98	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			961.00000	878	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			70.00000	82	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,097.00000	1,012	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			58.00000	69	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,235.00000	1,148	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			52.00000	61	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,329.00000	1,241	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			47.00000	55	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,424.00000	1,335	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			50.00000	58	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,376.00000	1,288	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			33.00000	41	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,660.00000	1,571	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			10.00000	12	29.28	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,387.00000	2,292	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			26.00000	32	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,803.00000	1,712	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			17.00000	21	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,044.00000	1,951	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			24.00000	30	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,851.00000	1,760	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			31.00000	38	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,707.00000	1,618	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			28.00000	35	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,755.00000	1,665	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			22.00000	27	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,899.00000	1,807	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			22.00000	27	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,899.00000	1,807	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			12.00000	15	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,239.00000	2,145	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			11.00000	14	29.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,288.00000	2,194	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			10.00000	13	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,337.00000	2,243	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			10.00000	13	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,337.00000	2,243	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			8.00000	10	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,485.00000	2,390	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			6.00000	7	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,683.00000	2,587	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			4.00000	5	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,931.00000	2,835	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			1.00000	1	36.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,977.00000	4,881	36.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			5.00000	6	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,831.00000	2,736	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			5.00000	6	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,782.00000	2,686	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			5.00000	7	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,732.00000	2,637	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			9.00000	11	29.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,436.00000	2,341	29.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			13.00000	17	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,190.00000	2,097	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			7.00000	9	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,584.00000	2,489	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			6.00000	8	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,633.00000	2,538	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			16.00000	20	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,093.00000	2,000	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			20.00000	25	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,947.00000	1,855	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			15.00000	18	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,141.00000	2,048	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			7.00000	9	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,534.00000	2,439	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			7.00000	9	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,584.00000	2,489	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			5.00000	6	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,831.00000	2,736	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			7.00000	9	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,534.00000	2,439	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			11.00000	14	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,288.00000	2,194	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			13.00000	17	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,190.00000	2,097	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	10.00	Call			19.00000	23	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,996.00000	1,903	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			3.00000	3	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,279.00000	3,183	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			36.00000	45	28.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,613.00000	1,524	28.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			31.00000	38	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,707.00000	1,618	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			26.00000	32	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,803.00000	1,712	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			10.00000	12	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,387.00000	2,292	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			39.00000	47	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,566.00000	1,477	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			33.00000	41	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,660.00000	1,571	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			42.00000	49	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,519.00000	1,429	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			16.00000	20	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,093.00000	2,000	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			4.00000	5	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,881.00000	2,785	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			4.00000	4	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,980.00000	2,884	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			15.00000	18	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,141.00000	2,048	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			3.00000	4	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,030.00000	2,934	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			3.00000	4	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,130.00000	3,033	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			5.00000	6	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,782.00000	2,686	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			3.00000	4	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,030.00000	2,934	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			3.00000	3	30.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,230.00000	3,133	30.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			4.00000	5	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,881.00000	2,785	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			3.00000	4	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,080.00000	2,984	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			17.00000	21	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,044.00000	1,951	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			3.00000	4	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,080.00000	2,984	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			3.00000	3	30.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,180.00000	3,083	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			6.00000	8	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,633.00000	2,538	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			3.00000	4	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,130.00000	3,033	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			2.00000	3	30.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,329.00000	3,233	30.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			62.00000	73	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,189.00000	1,103	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			45.00000	52	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,471.00000	1,382	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			39.00000	47	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,566.00000	1,477	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			66.00000	77	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,143.00000	1,057	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			47.00000	55	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,424.00000	1,335	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			55.00000	65	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,282.00000	1,195	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			45.00000	52	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,471.00000	1,382	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			24.00000	30	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,851.00000	1,760	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			20.00000	25	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,947.00000	1,855	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			58.00000	69	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,235.00000	1,148	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			36.00000	45	28.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,613.00000	1,524	28.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			70.00000	82	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,097.00000	1,012	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			74.00000	87	24.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,051.00000	967	24.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			66.00000	77	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,143.00000	1,057	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,623.00000	4,720	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,123.00000	3,220	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,628.00000	1,724	24.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			4.00000	4	24.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			1.00000	1	34.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,378.00000	4,281	34.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	38.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,877.00000	5,780	38.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	39.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,377.00000	7,280	39.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,823.00000	4,920	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,323.00000	3,420	30.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	30.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,826.00000	1,923	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			3.00000	3	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			462.00000	530	19.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			139.00000	110	19.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			1.00000	1	33.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,178.00000	4,081	33.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	37.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,677.00000	5,580	37.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	39.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,177.00000	7,080	39.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,873.00000	4,970	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,373.00000	3,470	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,876.00000	1,972	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			3.00000	2	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			496.00000	566	19.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			122.00000	96	19.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			1.00000	1	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,128.00000	4,031	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	37.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,627.00000	5,530	37.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	39.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,127.00000	7,030	39.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			89.00000	105	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			916.00000	835	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			50.00000	58	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,376.00000	1,288	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,135.00000	1,229	20.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			12.00000	9	20.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			684.00000	764	19.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			61.00000	44	19.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,331.00000	1,426	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			8.00000	6	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			854.00000	941	18.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			31.00000	21	18.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,380.00000	1,476	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			7.00000	6	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			899.00000	987	18.94	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	7.15	Put			26.00000	17	18.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,430.00000	1,525	22.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			6.00000	5	22.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			944.00000	1,034	18.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			21.00000	14	18.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			2.00000	2	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,579.00000	3,482	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			1.00000	1	34.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,578.00000	4,481	34.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			108.00000	127	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			785.00000	707	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			2.00000	2	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,679.00000	3,582	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			1.00000	1	35.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,678.00000	4,581	35.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,282.00000	1,377	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			9.00000	7	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			430.00000	496	19.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			156.00000	126	19.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			2.00000	2	32.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,729.00000	3,632	32.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			1.00000	1	35.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,728.00000	4,631	35.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,233.00000	1,328	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			9.00000	8	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			767.00000	851	19.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			44.00000	31	19.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			399.00000	462	19.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			176.00000	142	19.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			2.00000	2	32.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,778.00000	3,682	32.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			1.00000	1	35.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,778.00000	4,681	35.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			2.00000	2	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,629.00000	3,532	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			1.00000	1	35.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,628.00000	4,531	35.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,528.00000	1,625	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			5.00000	4	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,037.00000	1,131	19.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			14.00000	11	19.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			605.00000	682	19.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			82.00000	62	19.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			2.00000	2	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,479.00000	3,382	31.42	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	12.50	Call			1.00000	1	34.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,478.00000	4,381	34.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,578.00000	1,674	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			5.00000	4	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,086.00000	1,180	20.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			13.00000	10	20.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			644.00000	723	19.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			71.00000	52	19.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			2.00000	3	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,429.00000	3,332	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			1.00000	1	34.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,428.00000	4,331	34.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,727.00000	1,823	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			4.00000	3	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			1.00000	1	34.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,278.00000	4,181	34.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,776.00000	1,873	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			3.00000	3	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			1.00000	1	33.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,228.00000	4,131	33.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,677.00000	1,773	25.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			4.00000	3	25.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,184.00000	1,279	20.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			10.00000	8	20.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			725.00000	807	19.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			52.00000	37	19.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			1.00000	1	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,328.00000	4,231	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,125.00000	2,221	28.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			2.00000	1	28.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			1.00000	2	32.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,878.00000	3,782	32.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,175.00000	2,271	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			1.00000	1	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			89.00000	105	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			916.00000	835	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			2.00000	2	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,828.00000	3,732	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,173.00000	4,270	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,173.00000	3,270	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	38.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,827.00000	5,730	38.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,073.00000	4,170	26.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.95	Put		0.00000	0	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call		3,073.00000	3,170	32.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put		0.00000	0	32.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call		2,075.00000	2,172	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put		2.00000	2	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,086.00000	1,180	20.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		13.00000	10	20.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		315.00000	371	19.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		241.00000	201	19.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call		0.00000	0	38.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put		5,927.00000	5,830	38.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call		0.00000	4,120	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put		0.00000	0	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call		0.00000	3,120	32.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put		0.00000	0	32.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call		0.00000	2,122	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put		0.00000	2	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call		0.00000	0	38.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put		0.00000	5,880	38.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.25900	8.15860		20.93	4,955,400.00	600	33,468.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		451.00000	507	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		443.00000	398	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		474.00000	531	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		415.00000	372	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		521.00000	581	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		362.00000	322	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		546.00000	608	20.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		337.00000	299	20.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		497.00000	555	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		388.00000	346	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		432.00000	484	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		473.00000	425	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		396.00000	443	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		538.00000	484	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		363.00000	407	21.49	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		605.00000	548	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		334.00000	374	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		675.00000	615	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		348.00000	390	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		640.00000	581	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		379.00000	424	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		571.00000	515	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		379.00000	424	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		571.00000	515	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		396.00000	443	21.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.30	Put		538.00000	484	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		414.00000	462	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		505.00000	453	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		348.00000	390	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		640.00000	581	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		77.00000	88	29.13	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,468.00000	2,379	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		26.00000	31	33.20	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,167.00000	4,072	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		12.00000	15	32.74	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,854.00000	4,756	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		119.00000	133	27.09	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,860.00000	1,774	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		154.00000	173	25.60	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,495.00000	1,414	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		320.00000	359	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		711.00000	650	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		307.00000	344	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		748.00000	685	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		307.00000	344	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		748.00000	685	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		271.00000	305	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		863.00000	796	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		294.00000	330	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		786.00000	721	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		887.00000	966	19.21	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		128.00000	107	19.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		240.00000	270	23.36	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		982.00000	911	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		231.00000	260	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,022.00000	951	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		240.00000	270	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		982.00000	911	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		250.00000	281	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		941.00000	872	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		282.00000	317	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		824.00000	758	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		260.00000	293	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		902.00000	834	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		222.00000	250	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,064.00000	991	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		198.00000	223	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,190.00000	1,114	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		177.00000	200	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,319.00000	1,241	24.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.40	Call			165.00000	186	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,406.00000	1,327	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			159.00000	179	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,451.00000	1,370	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			177.00000	200	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,319.00000	1,241	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			149.00000	167	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,540.00000	1,458	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			191.00000	215	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,232.00000	1,156	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			159.00000	179	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,451.00000	1,370	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			126.00000	142	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,768.00000	1,683	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			102.00000	115	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,094.00000	2,006	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			112.00000	125	27.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,953.00000	1,866	27.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			122.00000	138	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,814.00000	1,729	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			122.00000	138	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,814.00000	1,729	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			108.00000	122	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,000.00000	1,913	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			89.00000	101	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,280.00000	2,192	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			83.00000	94	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,374.00000	2,285	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			80.00000	91	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,421.00000	2,332	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			74.00000	85	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,516.00000	2,426	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			65.00000	75	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,706.00000	2,616	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			55.00000	64	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,947.00000	2,855	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			57.00000	66	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,899.00000	2,807	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			61.00000	70	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,802.00000	2,711	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			92.00000	105	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,233.00000	2,146	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			85.00000	98	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,327.00000	2,239	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			72.00000	82	29.37	0.00	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	10.65	Put		2,563.00000	2,473	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		67.00000	77	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,659.00000	2,568	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		65.00000	75	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,706.00000	2,616	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		99.00000	112	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,140.00000	2,053	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		105.00000	118	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,047.00000	1,959	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		77.00000	88	29.13	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,468.00000	2,379	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		70.00000	80	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,611.00000	2,521	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		105.00000	118	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,047.00000	1,959	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		52.00000	60	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,043.00000	2,951	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		54.00000	62	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,995.00000	2,903	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		48.00000	55	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,189.00000	3,096	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		50.00000	58	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,092.00000	2,999	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		26.00000	31	33.20	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,167.00000	4,072	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		40.00000	46	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,481.00000	3,387	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		42.00000	49	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,384.00000	3,290	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		32.00000	37	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,874.00000	3,778	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		23.00000	28	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,265.00000	4,169	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		15.00000	19	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,657.00000	4,560	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		10.00000	12	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,051.00000	4,953	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		34.00000	39	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,775.00000	3,680	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		17.00000	21	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,558.00000	4,462	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		11.00000	14	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,952.00000	4,855	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		206.00000	232	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,147.00000	1,073	24.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.70	Call			135.00000	152	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,676.00000	1,593	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			31.00000	35	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,972.00000	3,876	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			9.00000	11	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,150.00000	5,052	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			144.00000	162	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,585.00000	1,503	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			99.00000	112	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,140.00000	2,053	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			45.00000	52	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,286.00000	3,193	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			19.00000	23	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,460.00000	4,364	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			260.00000	293	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			902.00000	834	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			36.00000	41	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,677.00000	3,582	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			6.00000	8	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,448.00000	5,349	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			21.00000	25	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,362.00000	4,266	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			11.00000	14	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,952.00000	4,855	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			6.00000	7	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,547.00000	5,448	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			282.00000	317	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			824.00000	758	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			38.00000	43	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,579.00000	3,484	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			14.00000	17	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,755.00000	4,658	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			7.00000	9	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,349.00000	5,250	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			28.00000	33	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,070.00000	3,974	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			15.00000	19	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,657.00000	4,560	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			8.00000	10	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,249.00000	5,151	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			171.00000	193	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,362.00000	1,284	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			115.00000	129	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,906.00000	1,820	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			37.00000	42	32.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,628.00000	3,533	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		24.00000	30	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,216.00000	4,121	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		13.00000	16	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,804.00000	4,707	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		7.00000	8	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,398.00000	5,299	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		36.00000	41	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,677.00000	3,582	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		497.00000	555	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		388.00000	346	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		184.00000	207	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,275.00000	1,198	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		55.00000	64	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,947.00000	2,855	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		39.00000	45	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,530.00000	3,436	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		27.00000	33	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,118.00000	4,024	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		14.00000	18	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,706.00000	4,609	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		572.00000	635	20.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		313.00000	276	20.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		206.00000	232	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,147.00000	1,073	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		31.00000	35	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,972.00000	3,876	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		546.00000	608	20.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		337.00000	299	20.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		320.00000	359	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		711.00000	650	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		130.00000	147	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,722.00000	1,638	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		59.00000	68	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,850.00000	2,759	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		41.00000	47	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,432.00000	3,338	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		30.00000	34	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,021.00000	3,925	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		9.00000	11	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,101.00000	5,002	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		686.00000	756	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		227.00000	197	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		48.00000	55	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,189.00000	3,096	30.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.65	Call			717.00000	789	19.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			208.00000	180	19.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			250.00000	281	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			941.00000	872	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			49.00000	56	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,140.00000	3,047	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			35.00000	40	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,726.00000	3,631	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			749.00000	822	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			190.00000	163	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			191.00000	215	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,232.00000	1,156	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			46.00000	53	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,238.00000	3,144	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			33.00000	38	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,824.00000	3,729	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			20.00000	24	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,411.00000	4,315	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			5.00000	7	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,597.00000	5,498	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			34.00000	39	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,775.00000	3,680	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			4.00000	6	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,746.00000	5,647	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			5.00000	6	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,646.00000	5,547	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			35.00000	40	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,726.00000	3,631	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			22.00000	27	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,313.00000	4,218	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			6.00000	7	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,497.00000	5,398	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			4.00000	5	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,845.00000	5,746	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			432.00000	484	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			473.00000	425	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			686.00000	756	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			227.00000	197	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			39.00000	45	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,530.00000	3,436	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			14.00000	18	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,706.00000	4,609	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			4.00000	5	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,895.00000	5,796	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			599.00000	664	20.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.85	Put			290.00000	255	20.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			8.00000	9	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,299.00000	5,200	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			656.00000	724	19.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			247.00000	215	19.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			8.00000	10	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,200.00000	5,101	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,000.00000	1,084	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			91.00000	75	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			294.00000	330	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			786.00000	721	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			18.00000	22	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,509.00000	4,413	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			12.00000	14	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,903.00000	4,805	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,040.00000	1,128	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			81.00000	69	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			782.00000	857	19.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			173.00000	148	19.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			231.00000	260	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,022.00000	951	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			63.00000	72	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,754.00000	2,663	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			41.00000	47	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,432.00000	3,338	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			8.00000	10	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,200.00000	5,101	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			961.00000	1,044	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			103.00000	85	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,305.00000	1,400	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			47.00000	41	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			686.00000	756	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			227.00000	197	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,351.00000	1,447	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			43.00000	38	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			102.00000	115	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,094.00000	2,006	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,259.00000	1,354	19.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			51.00000	45	19.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			656.00000	724	19.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			247.00000	215	19.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			95.00000	109	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,186.00000	2,100	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			24.00000	30	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,216.00000	4,121	33.17	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	6.95	Call			1,259.00000	1,354	19.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			51.00000	45	19.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,398.00000	1,493	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			39.00000	34	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,609.00000	4,709	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,111.00000	3,211	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			2.00000	2	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,633.00000	1,730	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			25.00000	21	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			2.00000	2	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,393.00000	7,293	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,859.00000	4,959	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,360.00000	3,461	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			2.00000	2	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,874.00000	1,972	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			15.00000	13	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			627.00000	694	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			268.00000	235	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			2.00000	2	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,143.00000	7,043	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			923.00000	1,005	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			115.00000	96	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			18.00000	22	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,509.00000	4,413	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,161.00000	3,261	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			2.00000	2	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,168.00000	2,267	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			9.00000	8	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,214.00000	1,308	19.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			55.00000	49	19.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,366.00000	2,465	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			7.00000	6	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			3.00000	3	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,444.00000	6,344	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	2	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,993.00000	6,893	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,410.00000	3,510	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			2.00000	1	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,415.00000	2,515	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			7.00000	6	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,444.00000	1,540	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			36.00000	31	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			2.00000	2	33.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,093.00000	6,993	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,310.00000	3,411	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			2.00000	2	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,316.00000	2,416	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			8.00000	7	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			2.00000	2	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,193.00000	7,093	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,261.00000	3,361	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			2.00000	2	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,267.00000	2,366	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			8.00000	7	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			2.00000	2	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,243.00000	7,143	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,510.00000	3,610	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			1.00000	1	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,514.00000	2,614	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			6.00000	5	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,538.00000	1,635	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			30.00000	26	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,560.00000	3,660	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			1.00000	1	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,564.00000	2,664	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			5.00000	5	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,586.00000	1,683	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			27.00000	24	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			2.00000	2	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,944.00000	6,843	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,710.00000	3,810	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			1.00000	1	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,713.00000	2,813	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			4.00000	4	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,729.00000	1,827	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			21.00000	18	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			851.00000	929	19.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			142.00000	120	19.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			115.00000	129	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,906.00000	1,820	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			2.00000	3	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,794.00000	6,694	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,809.00000	3,910	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			1.00000	1	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,812.00000	2,912	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			4.00000	3	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,826.00000	1,924	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			17.00000	15	21.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.85	Call			2.00000	3	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,694.00000	6,594	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,859.00000	3,960	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			1.00000	1	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,862.00000	2,962	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			3.00000	3	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			2.00000	3	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,644.00000	6,544	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,909.00000	4,010	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			1.00000	1	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,912.00000	3,012	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			3.00000	3	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,923.00000	2,021	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			14.00000	12	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			2.00000	3	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,594.00000	6,494	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,760.00000	3,860	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			1.00000	1	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,763.00000	2,863	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			4.00000	4	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,777.00000	1,875	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			19.00000	16	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			2.00000	3	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,744.00000	6,644	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,109.00000	4,209	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,119.00000	2,218	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			10.00000	9	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,169.00000	1,262	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			60.00000	53	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			3.00000	3	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,394.00000	6,294	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,209.00000	4,309	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,211.00000	3,311	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			2.00000	2	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,217.00000	2,317	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			9.00000	8	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			44.00000	50	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,335.00000	3,241	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			3.00000	3	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,294.00000	6,194	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			4.00000	5	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,796.00000	5,696	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	2	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 14/12/2009 Currency Future	15.95	Put		7,793.00000	7,693	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call		31.00000	36	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put		3,923.00000	3,827	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call		1.00000	2	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put		7,893.00000	7,793	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		0.00000	4,109	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		0.00000	3,112	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		0.00000	3	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		0.00000	2,119	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		0.00000	10	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		0.00000	1,173	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		0.00000	64	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		0.00000	4	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		0.00000	5,895	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		0.00000	2	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		0.00000	7,893	35.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.39930	8.29730		21.09	16,798.60	2	69.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		572.00000	628	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		575.00000	529	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		614.00000	672	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		517.00000	473	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		659.00000	720	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		462.00000	421	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		518.00000	567	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		670.00000	618	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		535.00000	586	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		638.00000	587	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		469.00000	515	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		772.00000	716	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		485.00000	532	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		737.00000	683	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		501.00000	549	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		704.00000	650	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		553.00000	607	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		606.00000	557	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		123.00000	137	28.37	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,875.00000	2,787	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		71.00000	79	30.99	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,074.00000	3,980	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		333.00000	366	23.31	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,185.00000	1,117	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		225.00000	249	25.39	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,778.00000	1,699	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		440.00000	483	21.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.70	Put			842.00000	784	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			426.00000	468	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			879.00000	819	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			388.00000	426	22.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			990.00000	927	22.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			353.00000	389	23.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,106.00000	1,040	23.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			376.00000	413	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,028.00000	964	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			400.00000	440	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			953.00000	890	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			305.00000	336	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,307.00000	1,236	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			288.00000	317	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,390.00000	1,318	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			264.00000	292	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,517.00000	1,442	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			280.00000	308	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,432.00000	1,359	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			250.00000	276	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,603.00000	1,527	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			250.00000	276	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,603.00000	1,527	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			99.00000	111	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,302.00000	3,211	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			257.00000	284	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,560.00000	1,484	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			220.00000	242	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,822.00000	1,743	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			204.00000	225	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,957.00000	1,875	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			181.00000	200	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,184.00000	2,100	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			199.00000	219	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,002.00000	1,920	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			214.00000	236	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,867.00000	1,787	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			214.00000	236	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,867.00000	1,787	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			194.00000	214	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,047.00000	1,965	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			194.00000	214	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,047.00000	1,965	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			162.00000	181	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,365.00000	2,281	27.22	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	10.55	Call			158.00000	176	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,411.00000	2,327	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			167.00000	186	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,320.00000	2,236	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			154.00000	171	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,457.00000	2,372	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			143.00000	159	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,595.00000	2,509	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			126.00000	140	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,828.00000	2,741	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			112.00000	124	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,064.00000	2,975	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			114.00000	127	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,017.00000	2,928	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			120.00000	133	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,922.00000	2,834	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			117.00000	130	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,970.00000	2,881	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			135.00000	151	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,688.00000	2,602	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			139.00000	155	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,642.00000	2,555	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			129.00000	144	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,782.00000	2,694	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			123.00000	137	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,875.00000	2,787	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			132.00000	147	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,735.00000	2,648	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			146.00000	163	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,549.00000	2,463	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			154.00000	171	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,457.00000	2,372	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			139.00000	155	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,642.00000	2,555	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			109.00000	121	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,112.00000	3,022	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			102.00000	114	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,245.00000	3,154	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			106.00000	119	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,159.00000	3,069	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			106.00000	119	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,159.00000	3,069	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			104.00000	116	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,207.00000	3,117	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			93.00000	104	29.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,446.00000	3,354	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		102.00000	113	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,254.00000	3,164	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		89.00000	99	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,542.00000	3,450	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		97.00000	108	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,350.00000	3,259	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		95.00000	106	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,398.00000	3,307	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		237.00000	262	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,690.00000	1,613	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		204.00000	225	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,957.00000	1,875	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		185.00000	204	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,138.00000	2,055	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		176.00000	195	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,229.00000	2,146	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		63.00000	71	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,316.00000	4,222	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		272.00000	300	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,475.00000	1,400	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		95.00000	106	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,398.00000	3,307	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		38.00000	43	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,440.00000	5,344	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		296.00000	326	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,349.00000	1,277	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		135.00000	151	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,688.00000	2,602	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		40.00000	46	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,293.00000	5,196	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		314.00000	346	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,266.00000	1,196	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		42.00000	48	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,195.00000	5,098	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		323.00000	356	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,226.00000	1,157	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		120.00000	133	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,922.00000	2,834	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		43.00000	49	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,146.00000	5,049	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		343.00000	378	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,146.00000	1,078	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		45.00000	51	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,047.00000	4,951	32.39	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 15/03/2010 Currency Future	11.85	Call			85.00000	95	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,638.00000	3,546	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			34.00000	39	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,687.00000	5,589	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			244.00000	269	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,647.00000	1,570	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			91.00000	101	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,494.00000	3,402	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			87.00000	97	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,590.00000	3,498	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			35.00000	39	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,637.00000	5,540	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			85.00000	95	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,638.00000	3,546	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			82.00000	91	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,735.00000	3,642	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			79.00000	88	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,831.00000	3,738	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			31.00000	36	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,884.00000	5,786	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			231.00000	255	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,734.00000	1,656	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			109.00000	121	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,112.00000	3,022	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			87.00000	97	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,590.00000	3,498	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			84.00000	93	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,686.00000	3,594	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			33.00000	38	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,736.00000	5,639	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			36.00000	41	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,539.00000	5,442	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			305.00000	336	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,307.00000	1,236	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			41.00000	47	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,244.00000	5,147	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			413.00000	454	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			915.00000	854	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			47.00000	53	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,949.00000	4,854	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			376.00000	413	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,028.00000	964	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			150.00000	167	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,503.00000	2,418	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			117.00000	130	28.58	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 15/03/2010 Currency Future	11.15	Put			2,970.00000	2,881	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			44.00000	50	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,096.00000	5,000	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			132.00000	147	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,735.00000	2,648	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			104.00000	116	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,207.00000	3,117	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			39.00000	45	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,342.00000	5,245	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			158.00000	176	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,411.00000	2,327	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			150.00000	167	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,503.00000	2,418	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			46.00000	52	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,998.00000	4,903	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			364.00000	401	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,067.00000	1,002	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			38.00000	44	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,391.00000	5,294	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			48.00000	54	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,901.00000	4,805	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			171.00000	191	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,274.00000	2,191	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			51.00000	58	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,754.00000	4,659	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			176.00000	195	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,229.00000	2,146	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			52.00000	59	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,705.00000	4,610	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			55.00000	62	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,608.00000	4,513	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			190.00000	209	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,092.00000	2,010	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			181.00000	200	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,184.00000	2,100	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			54.00000	61	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,656.00000	4,561	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			209.00000	230	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,912.00000	1,831	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			65.00000	73	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,267.00000	4,174	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			636.00000	696	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			489.00000	447	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			707.00000	771	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			410.00000	372	20.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.80	Call			231.00000	255	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,734.00000	1,656	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			68.00000	77	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,171.00000	4,077	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			732.00000	797	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			385.00000	348	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			70.00000	78	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,122.00000	4,029	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			199.00000	219	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,002.00000	1,920	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			190.00000	209	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,092.00000	2,010	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			59.00000	66	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,462.00000	4,367	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			683.00000	745	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			435.00000	396	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			225.00000	249	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,778.00000	1,699	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			66.00000	75	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,219.00000	4,125	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			759.00000	825	19.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			361.00000	326	19.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			244.00000	269	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,647.00000	1,570	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			901.00000	974	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			254.00000	225	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			280.00000	308	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,432.00000	1,359	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			70.00000	78	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,122.00000	4,029	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			932.00000	1,007	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			235.00000	208	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			964.00000	1,040	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			217.00000	191	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			296.00000	326	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,349.00000	1,277	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			73.00000	81	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,026.00000	3,932	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			997.00000	1,074	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			200.00000	175	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,648.00000	4,749	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,154.00000	3,256	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			7.00000	7	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,693.00000	1,788	19.29	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	6.65	Put			46.00000	39	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			60.00000	68	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,413.00000	4,319	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			9.00000	11	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,362.00000	7,261	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,897.00000	4,999	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,402.00000	3,504	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			5.00000	5	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,925.00000	2,022	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			28.00000	23	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			11.00000	13	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,114.00000	7,014	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,137.00000	1,224	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			140.00000	125	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			343.00000	378	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,146.00000	1,078	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			323.00000	356	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,226.00000	1,157	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			257.00000	284	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,560.00000	1,484	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			80.00000	89	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,783.00000	3,690	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,204.00000	3,305	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			7.00000	6	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,216.00000	2,316	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			19.00000	17	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,299.00000	1,389	19.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			102.00000	90	19.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			77.00000	86	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,880.00000	3,787	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			49.00000	55	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,852.00000	4,756	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,353.00000	3,454	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			6.00000	5	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,363.00000	2,464	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			16.00000	15	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,427.00000	1,518	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			79.00000	69	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,413.00000	2,514	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			15.00000	14	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,470.00000	1,562	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			73.00000	63	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,452.00000	3,554	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			5.00000	4	27.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,462.00000	2,563	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			15.00000	14	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,514.00000	1,607	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			67.00000	57	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			785.00000	853	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			338.00000	304	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,254.00000	3,355	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			6.00000	6	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,265.00000	2,366	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			18.00000	16	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,341.00000	1,432	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			94.00000	82	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,551.00000	3,653	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			4.00000	4	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,561.00000	2,662	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			13.00000	12	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,603.00000	1,697	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			56.00000	47	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			842.00000	912	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			294.00000	263	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,601.00000	3,703	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			4.00000	4	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,610.00000	2,711	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			13.00000	12	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,648.00000	1,742	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			51.00000	43	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			871.00000	943	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			274.00000	244	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			74.00000	83	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,977.00000	3,883	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,750.00000	3,852	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			3.00000	3	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,758.00000	2,860	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			11.00000	10	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,785.00000	1,881	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			38.00000	31	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			50.00000	57	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,803.00000	4,707	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,800.00000	3,902	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			3.00000	3	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,808.00000	2,909	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			11.00000	10	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,831.00000	1,927	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			34.00000	28	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,900.00000	4,002	30.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.40	Put		3.00000	2	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,907.00000	3,008	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		10.00000	9	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,066.00000	1,145	18.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		168.00000	146	18.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,850.00000	3,952	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		3.00000	3	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,857.00000	2,959	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		10.00000	9	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,878.00000	1,974	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		31.00000	25	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,031.00000	1,109	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		184.00000	160	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,701.00000	3,802	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		3.00000	3	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,709.00000	2,810	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		12.00000	11	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,739.00000	1,834	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		42.00000	35	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,950.00000	4,051	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		2.00000	2	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,956.00000	3,058	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		9.00000	8	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,972.00000	2,071	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		25.00000	22	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,101.00000	1,184	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		154.00000	135	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		4,099.00000	4,201	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		2.00000	1	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		3,105.00000	3,206	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		8.00000	7	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		2,118.00000	2,218	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		20.00000	19	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		1,217.00000	1,306	18.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		120.00000	106	18.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		4,198.00000	4,300	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		62.00000	70	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,364.00000	4,270	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		32.00000	36	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		5,835.00000	5,737	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		6.00000	7	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		7,808.00000	7,708	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		31.00000	35	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		5,933.00000	5,836	33.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.20	Call			5.00000	6	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			7,908.00000	7,807	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			0.00000	4,101	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	2	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			0.00000	3,107	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			0.00000	8	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			0.00000	2,120	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			0.00000	21	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			0.00000	34	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			0.00000	5,934	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	6	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			0.00000	7,906	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.53930		8.43500		21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			676.00000	734	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			691.00000	645	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			716.00000	775	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			631.00000	586	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			758.00000	819	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			573.00000	530	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			640.00000	695	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			755.00000	706	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			575.00000	625	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			890.00000	836	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			590.00000	642	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			855.00000	802	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			623.00000	677	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			788.00000	737	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			607.00000	659	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			822.00000	769	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			658.00000	714	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			723.00000	675	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			130.00000	145	29.12	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,845.00000	3,755	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			413.00000	451	23.40	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,378.00000	1,312	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			560.00000	609	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			925.00000	869	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			545.00000	593	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			960.00000	904	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			504.00000	549	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,069.00000	1,010	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			531.00000	578	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			996.00000	939	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			491.00000	535	22.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,106.00000	1,046	22.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.20	Call			456.00000	497	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,221.00000	1,157	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			467.00000	509	22.76	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,182.00000	1,120	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			479.00000	522	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,144.00000	1,083	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			517.00000	563	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,032.00000	974	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			394.00000	430	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,459.00000	1,391	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			367.00000	401	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,582.00000	1,512	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			385.00000	420	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,500.00000	1,431	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			351.00000	383	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,666.00000	1,594	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			376.00000	410	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,541.00000	1,471	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			143.00000	158	28.68	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,608.00000	3,519	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			359.00000	392	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,624.00000	1,553	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			314.00000	344	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,879.00000	1,805	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			295.00000	323	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,010.00000	1,934	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			267.00000	292	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,232.00000	2,153	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			289.00000	316	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,054.00000	1,977	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			308.00000	337	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,923.00000	1,847	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			413.00000	451	23.40	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,378.00000	1,312	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			874.00000	941	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			439.00000	402	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			343.00000	375	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,708.00000	1,636	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			328.00000	359	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,793.00000	1,720	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			301.00000	330	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,966.00000	1,890	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			278.00000	304	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,143.00000	2,065	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			119.00000	133	29.55	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 14/06/2010 Currency Future	12.40	Put		4,084.00000	3,993	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		849.00000	916	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		464.00000	426	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		336.00000	367	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,751.00000	1,678	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		321.00000	351	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,836.00000	1,762	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		283.00000	310	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,098.00000	2,021	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		272.00000	298	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,187.00000	2,109	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		117.00000	130	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,132.00000	4,041	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		779.00000	842	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		544.00000	503	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		328.00000	359	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,793.00000	1,720	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		278.00000	304	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,143.00000	2,065	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		256.00000	281	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,321.00000	2,242	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		111.00000	124	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,276.00000	4,184	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		308.00000	337	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,923.00000	1,847	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		272.00000	298	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,187.00000	2,109	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		262.00000	287	26.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,277.00000	2,197	26.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		250.00000	276	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,365.00000	2,287	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		239.00000	264	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,454.00000	2,375	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		105.00000	117	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,420.00000	4,328	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		802.00000	866	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		517.00000	477	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		336.00000	367	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,751.00000	1,678	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		113.00000	126	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,228.00000	4,137	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,008.00000	1,082	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		323.00000	292	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		403.00000	440	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,418.00000	1,351	23.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.95	Call			321.00000	351	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,836.00000	1,762	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,037.00000	1,112	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			302.00000	273	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			343.00000	375	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,708.00000	1,636	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			128.00000	142	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,893.00000	3,803	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,067.00000	1,143	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			282.00000	254	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			423.00000	462	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,338.00000	1,272	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			403.00000	440	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,418.00000	1,351	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			126.00000	140	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,941.00000	3,850	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,098.00000	1,175	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			263.00000	236	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			434.00000	473	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,299.00000	1,234	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,686.00000	4,790	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,198.00000	3,302	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			13.00000	13	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,765.00000	1,862	19.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			80.00000	73	19.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			184.00000	204	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,999.00000	2,915	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			63.00000	71	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,878.00000	5,782	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			38.00000	43	33.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,353.00000	7,254	33.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,935.00000	5,040	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,445.00000	3,549	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			10.00000	10	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,988.00000	2,089	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			53.00000	50	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			205.00000	226	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,770.00000	2,687	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			115.00000	128	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,180.00000	4,089	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			68.00000	77	31.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,633.00000	5,537	31.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			41.00000	47	33.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,106.00000	7,008	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,270.00000	1,360	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		185.00000	170	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		444.00000	485	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,259.00000	1,195	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		385.00000	420	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,500.00000	1,431	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		145.00000	161	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,560.00000	3,472	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,248.00000	3,351	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		13.00000	12	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,272.00000	2,375	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		37.00000	36	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,387.00000	1,479	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		152.00000	140	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		188.00000	208	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,953.00000	2,869	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		89.00000	100	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,854.00000	4,760	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,465.00000	2,568	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		30.00000	28	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,551.00000	1,645	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		116.00000	106	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		137.00000	153	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,702.00000	3,613	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		95.00000	107	30.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,660.00000	4,568	30.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		177.00000	196	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,092.00000	3,007	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		121.00000	135	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,036.00000	3,946	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		84.00000	95	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,999.00000	4,905	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,495.00000	3,599	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		10.00000	10	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,513.00000	2,616	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		28.00000	27	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,593.00000	1,688	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		108.00000	98	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		899.00000	968	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		414.00000	379	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		170.00000	188	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,185.00000	3,099	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		81.00000	91	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,096.00000	5,002	31.02	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 14/06/2010 Currency Future	5.10	Call			3,346.00000	3,450	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			11.00000	11	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,368.00000	2,471	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			33.00000	32	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,468.00000	1,561	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			133.00000	122	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			825.00000	890	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			490.00000	451	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			244.00000	270	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,409.00000	2,331	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			160.00000	177	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,325.00000	3,238	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			77.00000	87	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,242.00000	5,148	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,297.00000	3,401	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			12.00000	12	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,320.00000	2,423	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			35.00000	34	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,427.00000	1,520	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			142.00000	131	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			157.00000	174	28.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,372.00000	3,285	28.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			109.00000	121	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,324.00000	4,232	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			76.00000	86	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,291.00000	5,196	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			234.00000	258	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,499.00000	2,419	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			154.00000	171	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,419.00000	3,331	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			107.00000	119	30.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,372.00000	4,280	30.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			75.00000	84	31.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,340.00000	5,245	31.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			166.00000	184	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,231.00000	3,145	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			80.00000	90	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,145.00000	5,051	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,544.00000	3,648	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			9.00000	9	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,562.00000	2,664	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			27.00000	25	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,635.00000	1,731	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			100.00000	91	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			925.00000	995	19.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.90	Put			390.00000	356	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			267.00000	292	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,232.00000	2,153	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			173.00000	192	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,138.00000	3,053	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			83.00000	93	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,048.00000	4,954	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,594.00000	3,698	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			9.00000	9	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,610.00000	2,713	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			25.00000	24	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,678.00000	1,774	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			93.00000	85	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			952.00000	1,023	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			367.00000	334	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,643.00000	3,748	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			8.00000	8	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,659.00000	2,762	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			24.00000	22	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,721.00000	1,818	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			86.00000	79	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			980.00000	1,052	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			345.00000	313	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			180.00000	200	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,045.00000	2,961	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			124.00000	137	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,989.00000	3,898	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			86.00000	96	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,951.00000	4,857	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,792.00000	3,896	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			7.00000	7	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,805.00000	2,908	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			20.00000	19	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,853.00000	1,951	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			68.00000	62	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			192.00000	213	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,907.00000	2,823	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			90.00000	101	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,805.00000	4,712	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,842.00000	3,946	28.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			7.00000	7	28.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,854.00000	2,957	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			19.00000	18	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,898.00000	1,996	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			63.00000	57	19.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.10	Call			196.00000	217	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,861.00000	2,778	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			133.00000	147	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,798.00000	3,708	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			92.00000	103	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,757.00000	4,664	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,891.00000	3,996	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			6.00000	6	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,903.00000	3,006	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			18.00000	16	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,943.00000	2,042	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			58.00000	52	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,129.00000	1,208	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			244.00000	218	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			200.00000	222	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,815.00000	2,732	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			135.00000	150	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,750.00000	3,661	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			94.00000	105	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,709.00000	4,616	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,941.00000	4,045	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			6.00000	6	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,952.00000	3,055	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			17.00000	16	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			1,161.00000	1,245	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			226.00000	205	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,743.00000	3,847	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			8.00000	7	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,756.00000	2,859	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			21.00000	20	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,809.00000	1,906	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			74.00000	67	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			58.00000	66	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,123.00000	6,027	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			163.00000	181	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,278.00000	3,192	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			57.00000	65	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,172.00000	6,076	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			56.00000	64	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,221.00000	6,125	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			4,139.00000	4,243	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			4.00000	3	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			3,149.00000	3,253	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			14.00000	13	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			2,177.00000	2,279	20.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.30	Put		42.00000	40	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,309.00000	1,399	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		174.00000	160	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		736.00000	797	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		601.00000	558	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		103.00000	115	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,468.00000	4,376	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		62.00000	70	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		5,927.00000	5,831	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		4,188.00000	4,292	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		3.00000	3	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,224.00000	2,327	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		39.00000	38	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,348.00000	1,439	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		163.00000	150	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		32.00000	37	34.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		7,847.00000	7,748	34.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		4,089.00000	4,193	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		4.00000	4	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		3,099.00000	3,203	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		14.00000	14	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		2,129.00000	2,231	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		44.00000	42	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		61.00000	69	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		5,976.00000	5,880	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		31.00000	36	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		7,946.00000	7,847	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		0.00000	4,094	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		0.00000	5	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		0.00000	3,104	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		0.00000	15	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		0.00000	2,136	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		0.00000	47	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		0.00000	1,283	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		0.00000	193	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		0.00000	67	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		0.00000	5,978	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		0.00000	35	34.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		0.00000	7,946	34.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.15330	13.11380		16.48	0.00	0	22,300.00
£ / R On 14/09/2009 Currency Future	13.10	Call		392.00000	405	16.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		378.00000	352	16.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		442.00000	457	16.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		329.00000	304	16.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.95	Call			469.00000	485	16.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			305.00000	281	16.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			497.00000	514	16.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			283.00000	260	16.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			334.00000	340	16.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			470.00000	437	16.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			316.00000	322	16.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			502.00000	469	16.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			268.00000	272	17.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			605.00000	569	17.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			216.00000	218	17.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			752.00000	714	17.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			254.00000	257	17.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			641.00000	604	17.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			283.00000	288	17.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			570.00000	535	17.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			283.00000	288	17.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			570.00000	535	17.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			392.00000	405	16.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			378.00000	352	16.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			241.00000	243	17.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			677.00000	640	17.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			299.00000	305	17.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			535.00000	501	17.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			372.00000	380	16.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			408.00000	377	16.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			352.00000	360	16.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			438.00000	407	16.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			372.00000	380	16.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			408.00000	377	16.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			497.00000	514	16.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			283.00000	260	16.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			586.00000	606	16.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			223.00000	203	16.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			526.00000	543	16.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			262.00000	240	16.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			417.00000	430	16.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			353.00000	327	16.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			228.00000	230	17.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			714.00000	677	17.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			216.00000	218	17.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			752.00000	714	17.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			134.00000	132	19.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,120.00000	1,079	19.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			184.00000	184	18.39	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 14/09/2009 Currency Future	13.80	Put			870.00000	831	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			165.00000	165	18.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			952.00000	912	18.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			174.00000	174	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			911.00000	871	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			165.00000	165	18.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			952.00000	912	18.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			141.00000	140	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,077.00000	1,037	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			115.00000	113	19.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,251.00000	1,209	19.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			121.00000	119	19.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,207.00000	1,166	19.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			134.00000	132	19.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,120.00000	1,079	19.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			104.00000	101	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,340.00000	1,298	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			94.00000	91	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,430.00000	1,388	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			89.00000	87	20.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,476.00000	1,433	20.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			109.00000	107	19.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,295.00000	1,254	19.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			64.00000	61	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,800.00000	1,758	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			51.00000	48	22.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,037.00000	1,995	22.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			35.00000	33	23.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,522.00000	2,480	23.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			42.00000	39	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,279.00000	2,236	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			46.00000	43	22.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,182.00000	2,139	22.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			49.00000	46	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,085.00000	2,043	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			64.00000	61	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,800.00000	1,758	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			81.00000	78	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,567.00000	1,525	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			70.00000	67	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,707.00000	1,664	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			51.00000	48	22.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,037.00000	1,995	22.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			56.00000	53	21.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,942.00000	1,900	21.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.90	Call			61.00000	58	21.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,847.00000	1,805	21.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			54.00000	50	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,990.00000	1,947	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			59.00000	55	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,895.00000	1,852	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			67.00000	64	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,753.00000	1,711	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			61.00000	58	21.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,847.00000	1,805	21.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			44.00000	41	22.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,230.00000	2,188	22.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			47.00000	44	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,134.00000	2,091	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			74.00000	71	21.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,660.00000	1,618	21.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			42.00000	39	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,279.00000	2,236	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			35.00000	33	23.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,522.00000	2,480	23.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			39.00000	37	23.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,376.00000	2,333	23.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			34.00000	32	24.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,570.00000	2,529	24.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			33.00000	31	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,619.00000	2,578	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			38.00000	35	23.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,424.00000	2,382	23.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			99.00000	96	20.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,385.00000	1,343	20.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			31.00000	29	24.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,717.00000	2,676	24.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			77.00000	74	20.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,614.00000	1,571	20.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			67.00000	64	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,753.00000	1,711	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			41.00000	38	23.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,327.00000	2,285	23.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			109.00000	107	19.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,295.00000	1,254	19.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			149.00000	148	18.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,035.00000	994	18.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			157.00000	156	18.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			993.00000	953	18.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			127.00000	126	19.42	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	14.15	Put			1,164.00000	1,122	19.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			85.00000	82	20.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,521.00000	1,479	20.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			44.00000	41	22.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,230.00000	2,188	22.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			29.00000	27	25.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,815.00000	2,774	25.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			41.00000	38	23.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,327.00000	2,285	23.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			31.00000	29	24.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,717.00000	2,676	24.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			29.00000	27	25.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,815.00000	2,774	25.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			27.00000	26	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,914.00000	2,872	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			26.00000	24	25.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,012.00000	2,971	25.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			54.00000	50	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,990.00000	1,947	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			37.00000	34	23.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,473.00000	2,431	23.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			32.00000	30	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,668.00000	2,627	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			37.00000	34	23.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,473.00000	2,431	23.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			30.00000	28	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,766.00000	2,725	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			28.00000	26	25.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,865.00000	2,823	25.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			27.00000	25	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,963.00000	2,922	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			99.00000	96	20.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,385.00000	1,343	20.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			23.00000	22	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,209.00000	3,168	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			127.00000	126	19.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,164.00000	1,122	19.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			77.00000	74	20.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,614.00000	1,571	20.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			49.00000	46	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,085.00000	2,043	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			81.00000	78	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,567.00000	1,525	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			194.00000	195	18.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			830.00000	791	18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.85	Call			174.00000	174	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			911.00000	871	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			141.00000	140	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,077.00000	1,037	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			85.00000	82	20.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,521.00000	1,479	20.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			184.00000	184	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			870.00000	831	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			205.00000	206	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			791.00000	753	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			104.00000	101	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,340.00000	1,298	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			228.00000	230	17.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			714.00000	677	17.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,014.00000	5,053	19.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	19.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,518.00000	3,554	22.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			4.00000	0	22.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,038.00000	2,075	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			24.00000	22	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			685.00000	708	16.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			171.00000	155	16.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			16.00000	15	29.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,002.00000	3,962	29.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			7.00000	6	32.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,493.00000	5,453	32.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			3.00000	3	36.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,989.00000	6,950	36.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,464.00000	5,503	19.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	19.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,967.00000	4,003	19.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			3.00000	0	19.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,478.00000	2,516	24.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			14.00000	13	24.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,031.00000	1,062	16.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			67.00000	59	16.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			19.00000	18	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,556.00000	3,515	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			8.00000	8	31.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,045.00000	5,004	31.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			4.00000	4	35.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,540.00000	6,500	35.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,714.00000	5,753	19.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	19.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,215.00000	4,253	19.54	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 14/09/2009 Currency Future	8.90	Put			2.00000	0	19.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,724.00000	2,763	25.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			10.00000	9	25.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,263.00000	1,299	17.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			49.00000	46	17.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			22.00000	20	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,308.00000	3,267	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			10.00000	9	31.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,796.00000	4,756	31.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			4.00000	4	34.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,291.00000	6,251	34.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			651.00000	673	16.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			187.00000	170	16.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			756.00000	781	16.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			142.00000	127	16.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			618.00000	639	16.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			204.00000	186	16.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			556.00000	574	16.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			242.00000	221	16.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			793.00000	819	16.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			129.00000	115	16.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			720.00000	744	16.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			156.00000	141	16.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			526.00000	543	16.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			262.00000	240	16.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			299.00000	305	17.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			535.00000	501	17.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			618.00000	639	16.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			204.00000	186	16.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			352.00000	360	16.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			438.00000	407	16.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,220.00000	3,255	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			6.00000	2	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,233.00000	2,271	23.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			19.00000	17	23.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			17.00000	16	28.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			3,803.00000	3,763	28.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			6.00000	5	33.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			5,792.00000	5,752	33.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			2.00000	2	37.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,788.00000	7,749	37.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			4,116.00000	4,153	19.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			2.00000	0	19.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			3,120.00000	3,157	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			7.00000	3	25.90	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 14/09/2009 Currency Future	11.00	Call		2,135.00000	2,173	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put		22.00000	19	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call		1,168.00000	1,204	17.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put		54.00000	50	17.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call		17.00000	16	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put		3,903.00000	3,862	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call		5.00000	5	33.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put		5,892.00000	5,852	33.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call		2.00000	2	37.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put		7,888.00000	7,849	37.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call		0.00000	4,053	19.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put		0.00000	0	19.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call		0.00000	3,059	26.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put		0.00000	5	26.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call		0.00000	1,109	16.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put		0.00000	56	16.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call		0.00000	5	34.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put		0.00000	5,951	34.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call		0.00000	2	38.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put		0.00000	7,949	38.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.37580	13.33220		17.44	0.00	0	13,297.00
£ / R On 14/12/2009 Currency Future	13.35	Call		618.00000	630	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		635.00000	604	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		683.00000	698	17.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		551.00000	522	17.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		706.00000	722	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		524.00000	496	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		730.00000	747	17.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		498.00000	471	17.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		563.00000	573	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		730.00000	698	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		513.00000	522	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		831.00000	797	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		454.00000	462	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		972.00000	936	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		454.00000	462	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		972.00000	936	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		498.00000	507	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		865.00000	831	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		498.00000	507	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		865.00000	831	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		513.00000	522	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		831.00000	797	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		529.00000	539	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		797.00000	763	18.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.60	Call			529.00000	539	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			797.00000	763	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			639.00000	652	17.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			607.00000	576	17.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			580.00000	592	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			698.00000	666	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			483.00000	491	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			900.00000	865	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			545.00000	556	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			763.00000	730	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			483.00000	491	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			900.00000	865	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			599.00000	611	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			666.00000	635	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			730.00000	747	17.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			498.00000	471	17.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			806.00000	825	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			424.00000	400	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			780.00000	798	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			448.00000	423	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			529.00000	539	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			797.00000	763	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			468.00000	476	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			936.00000	901	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			349.00000	354	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,317.00000	1,278	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			415.00000	422	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,083.00000	1,046	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			403.00000	410	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,121.00000	1,084	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			403.00000	410	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,121.00000	1,084	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			392.00000	398	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,160.00000	1,122	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			359.00000	364	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,277.00000	1,238	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			321.00000	325	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,439.00000	1,399	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			339.00000	344	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,357.00000	1,318	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			330.00000	334	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,398.00000	1,358	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			312.00000	316	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,480.00000	1,440	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			252.00000	254	21.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.90	Put			1,820.00000	1,778	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			258.00000	261	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,776.00000	1,735	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			295.00000	299	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,563.00000	1,523	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			280.00000	283	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,648.00000	1,607	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			265.00000	268	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,733.00000	1,692	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			239.00000	241	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,907.00000	1,865	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			227.00000	229	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,995.00000	1,953	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			216.00000	218	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,084.00000	2,042	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			173.00000	174	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,441.00000	2,398	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			392.00000	398	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,160.00000	1,122	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			370.00000	375	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,237.00000	1,199	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			441.00000	448	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,009.00000	972	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			295.00000	299	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,563.00000	1,523	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			380.00000	386	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,198.00000	1,160	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			303.00000	307	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,521.00000	1,481	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			287.00000	291	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,605.00000	1,565	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			272.00000	275	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,690.00000	1,649	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			222.00000	224	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,040.00000	1,998	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			454.00000	462	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			972.00000	936	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			428.00000	435	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,046.00000	1,009	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			380.00000	386	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,198.00000	1,160	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			303.00000	307	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,521.00000	1,481	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			245.00000	248	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,863.00000	1,822	21.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.65	Call			287.00000	291	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,605.00000	1,565	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			233.00000	235	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,951.00000	1,909	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			441.00000	448	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,009.00000	972	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			330.00000	334	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,398.00000	1,358	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			252.00000	254	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,820.00000	1,778	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			339.00000	344	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,357.00000	1,318	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,034.00000	5,077	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	2	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,553.00000	3,596	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			21.00000	20	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,092.00000	2,134	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			59.00000	58	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			889.00000	910	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			356.00000	334	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			153.00000	154	22.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,621.00000	2,578	22.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			66.00000	66	25.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,034.00000	3,990	25.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			32.00000	32	27.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,500.00000	5,456	27.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			19.00000	18	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,986.00000	6,943	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,483.00000	5,526	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,997.00000	4,039	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			14.00000	14	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,527.00000	2,569	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			45.00000	43	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,175.00000	1,205	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			193.00000	179	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			201.00000	203	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,219.00000	2,177	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			84.00000	84	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,602.00000	3,558	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			39.00000	39	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,057.00000	5,013	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			21.00000	21	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,539.00000	6,495	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,732.00000	5,776	26.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,241.00000	4,284	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		9.00000	9	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,771.00000	2,813	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		38.00000	37	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,380.00000	1,413	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		147.00000	138	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		97.00000	97	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,365.00000	3,321	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		44.00000	44	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,812.00000	4,768	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		23.00000	23	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,291.00000	6,247	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		599.00000	611	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		666.00000	635	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		833.00000	853	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		401.00000	377	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,009.00000	1,034	16.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		276.00000	258	16.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		947.00000	971	16.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		315.00000	295	16.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		833.00000	853	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		401.00000	377	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		917.00000	940	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		335.00000	314	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		860.00000	881	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		378.00000	355	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		755.00000	772	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		473.00000	446	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		661.00000	675	17.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		578.00000	549	17.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		415.00000	422	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,083.00000	1,046	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		618.00000	630	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		635.00000	604	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		706.00000	722	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		524.00000	496	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		683.00000	698	17.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		551.00000	522	17.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		392.00000	398	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,160.00000	1,122	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		580.00000	592	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		698.00000	666	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		428.00000	435	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,046.00000	1,009	18.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.50	Call		563.00000	573	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		730.00000	698	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		3,259.00000	3,301	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		27.00000	25	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		2,284.00000	2,326	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		52.00000	51	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		74.00000	74	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		3,841.00000	3,798	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		28.00000	28	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		5,796.00000	5,752	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		15.00000	15	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		7,783.00000	7,739	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		4,143.00000	4,186	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		11.00000	10	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		3,161.00000	3,203	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		29.00000	28	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		2,188.00000	2,230	18.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		56.00000	54	18.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		1,297.00000	1,329	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		164.00000	153	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		70.00000	70	24.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		3,938.00000	3,894	24.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		27.00000	27	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		5,895.00000	5,851	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		15.00000	14	30.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		7,882.00000	7,839	30.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		0.00000	3,057	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		0.00000	31	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		0.00000	2,086	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		0.00000	60	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		0.00000	64	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		0.00000	4,039	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		0.00000	25	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		0.00000	5,999	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		0.00000	14	31.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		0.00000	7,988	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.60060	13.55510		17.90	54,402.40	4	24.00
£ / R On 15/03/2010 Currency Future	13.55	Call		811.00000	827	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		806.00000	776	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		852.00000	868	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		747.00000	718	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		917.00000	935	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		662.00000	635	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		756.00000	769	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		901.00000	869	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 15/03/2010 Currency Future	13.75	Call			739.00000	752	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			934.00000	901	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			689.00000	701	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,034.00000	1,000	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			644.00000	654	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,139.00000	1,103	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			705.00000	717	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,000.00000	967	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			722.00000	734	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			967.00000	934	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			831.00000	847	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			776.00000	747	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			774.00000	788	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			869.00000	837	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			674.00000	685	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,069.00000	1,034	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			792.00000	806	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			837.00000	806	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,084.00000	4,128	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			29.00000	27	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,109.00000	3,153	20.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			54.00000	52	20.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,148.00000	2,191	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			93.00000	90	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,356.00000	1,386	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			301.00000	285	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			528.00000	535	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,472.00000	1,434	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			353.00000	356	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,298.00000	2,256	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			235.00000	237	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,180.00000	3,137	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			163.00000	164	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,108.00000	4,064	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,987.00000	4,032	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			32.00000	31	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,012.00000	3,056	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			57.00000	56	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,058.00000	2,096	16.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			103.00000	95	16.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,290.00000	1,316	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			335.00000	316	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			505.00000	512	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,550.00000	1,512	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			339.00000	343	21.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.60	Put		2,384.00000	2,343	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		226.00000	228	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,271.00000	3,228	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		157.00000	159	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,202.00000	4,158	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,889.00000	3,934	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		34.00000	33	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,915.00000	2,959	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		60.00000	59	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,973.00000	2,010	16.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		118.00000	110	16.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,230.00000	1,255	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		374.00000	354	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		485.00000	491	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,629.00000	1,590	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		325.00000	329	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,470.00000	2,428	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		218.00000	220	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,363.00000	3,319	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		150.00000	152	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,295.00000	4,251	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		3,791.00000	3,836	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		36.00000	35	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		2,818.00000	2,862	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		63.00000	62	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		1,889.00000	1,926	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		134.00000	125	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		1,171.00000	1,195	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		416.00000	395	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		465.00000	471	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,710.00000	1,670	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		312.00000	315	22.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,557.00000	2,515	22.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		210.00000	211	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,455.00000	3,411	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		144.00000	145	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,389.00000	4,345	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,645.00000	3,689	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		40.00000	38	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,674.00000	2,717	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		69.00000	67	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		1,767.00000	1,803	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		162.00000	152	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,089.00000	1,111	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		484.00000	460	16.85	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	14.95	Call			437.00000	442	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,832.00000	1,792	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			293.00000	296	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,688.00000	2,646	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			198.00000	200	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,593.00000	3,549	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			135.00000	136	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,530.00000	4,486	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,742.00000	3,787	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			37.00000	36	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,770.00000	2,814	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			65.00000	63	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,848.00000	1,884	16.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			143.00000	134	16.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,143.00000	1,167	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			438.00000	416	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			455.00000	461	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,750.00000	1,710	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			305.00000	309	22.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,600.00000	2,558	22.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			206.00000	207	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,501.00000	3,457	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			141.00000	142	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,436.00000	4,392	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,037.00000	4,080	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			31.00000	29	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,061.00000	3,105	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			55.00000	54	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,101.00000	2,143	16.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			96.00000	93	16.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,321.00000	1,351	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			316.00000	300	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			516.00000	524	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,511.00000	1,473	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			346.00000	350	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,341.00000	2,299	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			231.00000	233	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,225.00000	3,182	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			160.00000	161	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,155.00000	4,111	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,840.00000	3,885	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			35.00000	34	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,867.00000	2,911	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			62.00000	60	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,931.00000	1,968	16.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.75	Put			126.00000	117	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,200.00000	1,225	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			395.00000	374	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			474.00000	481	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,669.00000	1,630	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			318.00000	322	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,513.00000	2,471	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			214.00000	215	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,409.00000	3,365	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			147.00000	149	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,342.00000	4,298	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,938.00000	3,983	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			33.00000	32	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,964.00000	3,008	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			58.00000	57	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			2,015.00000	2,053	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			110.00000	102	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,260.00000	1,285	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			354.00000	335	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			495.00000	502	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,590.00000	1,551	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			332.00000	336	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,427.00000	2,385	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			222.00000	224	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,317.00000	3,273	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			154.00000	155	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,248.00000	4,205	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,694.00000	3,738	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			38.00000	37	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,722.00000	2,766	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			67.00000	65	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,808.00000	1,843	16.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			153.00000	143	16.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			1,116.00000	1,139	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put			461.00000	438	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			446.00000	452	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,791.00000	1,751	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			299.00000	302	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,644.00000	2,602	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			202.00000	204	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,547.00000	3,503	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			138.00000	139	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,483.00000	4,439	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			756.00000	769	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			901.00000	869	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 15/03/2010 Currency Future	9.30	Call		4,277.00000	4,321	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		22.00000	20	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		3,303.00000	3,347	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		48.00000	47	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		2,338.00000	2,381	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		83.00000	81	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,499.00000	1,531	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		243.00000	230	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		576.00000	584	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,321.00000	1,284	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		381.00000	385	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,125.00000	2,084	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		254.00000	257	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		2,999.00000	2,956	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		175.00000	176	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		3,920.00000	3,875	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		78.00000	78	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		5,823.00000	5,778	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		31.00000	32	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		7,776.00000	7,731	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		4,132.00000	4,176	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		27.00000	25	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		3,158.00000	3,202	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		52.00000	51	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		2,196.00000	2,238	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		91.00000	88	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,391.00000	1,421	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		286.00000	271	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		359.00000	363	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,254.00000	2,213	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		166.00000	167	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,061.00000	4,016	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		74.00000	74	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		5,969.00000	5,923	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		29.00000	30	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		7,924.00000	7,879	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		0.00000	71	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		0.00000	6,020	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		0.00000	28	27.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		0.00000	7,978	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.82430	13.77590		18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		962.00000	978	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		986.00000	954	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,019.00000	1,038	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		894.00000	863	17.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.55	Call			1,060.00000	1,079	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			835.00000	805	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			980.00000	997	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			954.00000	923	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			908.00000	923	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,082.00000	1,049	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			858.00000	872	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,182.00000	1,148	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			811.00000	824	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,286.00000	1,250	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			874.00000	889	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,148.00000	1,114	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			891.00000	906	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,115.00000	1,081	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			908.00000	923	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,082.00000	1,049	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			925.00000	941	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,050.00000	1,017	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,125.00000	1,146	17.47	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put			750.00000	722	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,000.00000	1,017	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			924.00000	893	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			277.00000	280	23.65	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,002.00000	3,956	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			943.00000	959	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,017.00000	985	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			842.00000	856	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,216.00000	1,182	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,000.00000	1,017	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			924.00000	893	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			925.00000	941	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,050.00000	1,017	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,082.00000	1,101	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			806.00000	777	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,103.00000	1,123	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			777.00000	749	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,195.00000	1,217	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			669.00000	642	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,148.00000	1,169	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			722.00000	695	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			715.00000	725	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,539.00000	1,501	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			782.00000	794	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,356.00000	1,320	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,736.00000	1,770	16.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.35	Put		310.00000	296	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,402.00000	1,428	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		476.00000	454	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		554.00000	561	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,128.00000	2,086	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		398.00000	403	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,972.00000	2,928	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		290.00000	293	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,864.00000	3,819	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		214.00000	217	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,788.00000	4,742	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,772.00000	1,807	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		296.00000	283	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,430.00000	1,457	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		454.00000	433	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,171.00000	1,193	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		695.00000	668	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		797.00000	809	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,321.00000	1,285	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		563.00000	570	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,087.00000	2,046	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		404.00000	409	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,928.00000	2,885	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		294.00000	298	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,818.00000	3,773	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		217.00000	220	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,742.00000	4,696	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,184.00000	5,232	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		9.00000	8	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,730.00000	3,777	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		54.00000	53	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,329.00000	2,371	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		153.00000	147	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,269.00000	1,292	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		593.00000	568	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		432.00000	438	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,757.00000	2,714	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		269.00000	272	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,094.00000	4,048	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		172.00000	174	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,496.00000	5,449	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		110.00000	111	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,934.00000	6,887	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,630.00000	5,678	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		4.00000	3	21.20	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	9.65	Call			4,167.00000	4,213	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			41.00000	38	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,729.00000	2,773	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			103.00000	98	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,526.00000	1,558	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			400.00000	383	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			503.00000	509	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,377.00000	2,335	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			308.00000	312	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,682.00000	3,637	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			196.00000	198	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,070.00000	5,024	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			127.00000	128	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,501.00000	6,454	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,878.00000	5,926	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			2.00000	2	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,405.00000	4,452	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			29.00000	27	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,957.00000	3,002	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			81.00000	78	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,700.00000	1,734	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			324.00000	309	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			545.00000	552	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,169.00000	2,127	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			333.00000	337	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,457.00000	3,412	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			211.00000	213	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,835.00000	4,789	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			137.00000	139	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,261.00000	6,215	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,309.00000	4,356	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			33.00000	31	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,339.00000	3,387	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			63.00000	62	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,416.00000	2,459	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			140.00000	134	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,629.00000	1,662	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			353.00000	338	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			741.00000	752	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,465.00000	1,428	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			528.00000	534	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,252.00000	2,210	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			378.00000	383	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,103.00000	3,059	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,437.00000	3,484	19.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.40	Put		61.00000	60	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,505.00000	2,547	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		129.00000	123	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		768.00000	780	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,392.00000	1,356	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		391.00000	396	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,015.00000	2,972	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		286.00000	289	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,910.00000	3,864	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,453.00000	4,500	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		27.00000	26	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,485.00000	3,533	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		60.00000	58	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,549.00000	2,592	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		123.00000	118	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		273.00000	276	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,047.00000	4,002	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		678.00000	688	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,652.00000	1,613	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		488.00000	494	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,462.00000	2,420	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		349.00000	353	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,323.00000	3,279	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		258.00000	261	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,232.00000	4,186	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		622.00000	630	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,846.00000	1,806	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		447.00000	454	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,672.00000	2,629	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		323.00000	326	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,547.00000	3,502	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		238.00000	241	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,463.00000	4,417	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,072.00000	4,118	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		46.00000	44	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,096.00000	3,144	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		71.00000	69	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,200.00000	2,241	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		174.00000	166	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,459.00000	1,490	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		433.00000	416	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		572.00000	579	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,046.00000	2,005	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		411.00000	416	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,885.00000	2,842	22.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.25	Call		299.00000	302	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,773.00000	3,728	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		221.00000	223	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,695.00000	4,649	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,925.00000	3,973	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		49.00000	48	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,079.00000	2,117	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		203.00000	192	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,374.00000	1,400	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		498.00000	476	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,876.00000	3,924	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		50.00000	49	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,911.00000	2,956	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		85.00000	82	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,039.00000	2,077	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		213.00000	202	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,347.00000	1,372	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		521.00000	498	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		536.00000	543	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,210.00000	2,168	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		385.00000	390	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,059.00000	3,015	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		282.00000	285	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,956.00000	3,910	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		208.00000	210	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,882.00000	4,836	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,778.00000	3,826	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		52.00000	52	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,820.00000	2,864	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		94.00000	90	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,961.00000	1,998	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		235.00000	223	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,294.00000	1,318	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		568.00000	544	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		519.00000	526	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,293.00000	2,251	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		372.00000	377	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,146.00000	3,103	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		202.00000	204	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,976.00000	4,930	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,681.00000	3,728	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		55.00000	54	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,884.00000	1,920	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		258.00000	246	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,243.00000	1,267	17.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.15	Put			618.00000	592	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			360.00000	365	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,235.00000	3,191	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			266.00000	268	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,140.00000	4,094	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,974.00000	4,022	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			48.00000	47	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,004.00000	3,049	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			78.00000	74	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,119.00000	2,157	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			193.00000	183	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,119.00000	4,165	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			43.00000	41	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,145.00000	3,192	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			69.00000	68	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,243.00000	2,284	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			167.00000	160	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,492.00000	1,524	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			416.00000	399	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			581.00000	589	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,005.00000	1,965	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			418.00000	424	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,842.00000	2,799	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			303.00000	307	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,727.00000	3,682	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			224.00000	227	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,648.00000	4,602	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,145.00000	3,192	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			69.00000	68	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,243.00000	2,284	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			167.00000	160	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,492.00000	1,524	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			416.00000	399	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			581.00000	589	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,005.00000	1,965	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,827.00000	3,875	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			51.00000	50	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,865.00000	2,910	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			89.00000	86	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			2,000.00000	2,037	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			224.00000	213	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,320.00000	1,345	16.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			544.00000	521	16.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			205.00000	207	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,929.00000	4,883	24.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.10	Call		2,774.00000	2,818	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		98.00000	94	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,922.00000	1,959	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		246.00000	235	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		511.00000	517	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,335.00000	2,293	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		366.00000	371	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,190.00000	3,146	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		199.00000	201	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,023.00000	4,977	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		4,262.00000	4,308	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		36.00000	34	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		3,291.00000	3,338	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		65.00000	64	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		2,372.00000	2,415	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		147.00000	140	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,594.00000	1,627	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		368.00000	352	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		611.00000	620	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		1,885.00000	1,845	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		440.00000	446	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		2,714.00000	2,672	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		318.00000	321	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,592.00000	3,547	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		235.00000	237	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,509.00000	4,463	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		152.00000	153	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		5,926.00000	5,879	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		83.00000	84	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		7,857.00000	7,809	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		3,193.00000	3,241	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		68.00000	66	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		2,286.00000	2,327	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		160.00000	153	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		148.00000	149	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,022.00000	5,975	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		80.00000	81	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		7,954.00000	7,907	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		0.00000	145	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		0.00000	6,071	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		0.00000	79	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		0.00000	8,004	27.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.30270	11.23650		16.75	73,648,393.20	6,516	20,126.00
€ / R On 14/09/2009 Currency Future	11.25	Call		312.00000	356	16.72	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	11.25	Put		326.00000	304	16.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		58.00000	66	20.11	6,600,000.00	100	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,321.00000	1,263	20.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		362.00000	409	16.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		276.00000	256	16.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		389.00000	437	16.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		253.00000	234	16.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		447.00000	496	16.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		210.00000	194	16.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		292.00000	332	16.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		356.00000	329	16.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		273.00000	311	16.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		386.00000	358	16.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		238.00000	273	17.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		452.00000	420	17.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		169.00000	195	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		632.00000	592	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		208.00000	239	17.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		521.00000	486	17.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		238.00000	273	17.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		452.00000	420	17.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		222.00000	255	17.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		486.00000	452	17.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		255.00000	291	17.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		419.00000	389	17.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		273.00000	311	16.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		386.00000	358	16.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		194.00000	223	17.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		557.00000	520	17.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		181.00000	208	17.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		594.00000	556	17.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		147.00000	170	18.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		711.00000	667	18.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		137.00000	159	18.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		751.00000	706	18.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		158.00000	182	18.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		671.00000	629	18.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		128.00000	148	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		792.00000	746	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		112.00000	129	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		875.00000	827	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		120.00000	139	18.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		833.00000	786	18.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		105.00000	121	18.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		918.00000	868	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 14/09/2009 Currency Future	12.10	Call			98.00000	113	18.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			961.00000	910	18.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			65.00000	75	19.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,229.00000	1,173	19.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			75.00000	86	19.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,138.00000	1,083	19.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			80.00000	92	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,093.00000	1,039	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			61.00000	70	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,275.00000	1,218	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			51.00000	58	20.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,414.00000	1,355	20.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			48.00000	54	20.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,461.00000	1,401	20.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			39.00000	45	20.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,603.00000	1,542	20.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			31.00000	35	21.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,795.00000	1,732	21.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			25.00000	27	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,988.00000	1,924	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			26.00000	29	21.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,940.00000	1,876	21.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			26.00000	29	21.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,940.00000	1,876	21.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			17.00000	19	22.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,281.00000	2,216	22.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			16.00000	18	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,330.00000	2,265	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			18.00000	20	22.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,232.00000	2,167	22.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			19.00000	21	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,183.00000	2,119	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			21.00000	23	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,134.00000	2,070	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			21.00000	23	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,134.00000	2,070	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			23.00000	25	22.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,037.00000	1,973	22.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			13.00000	15	23.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,477.00000	2,412	23.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			11.00000	13	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,625.00000	2,560	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			11.00000	12	23.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,674.00000	2,609	23.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			15.00000	17	23.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.60	Put		2,379.00000	2,314	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		22.00000	24	22.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,085.00000	2,021	22.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		22.00000	24	22.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,085.00000	2,021	22.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		19.00000	21	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,183.00000	2,119	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		29.00000	33	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,843.00000	1,780	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		13.00000	14	23.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,526.00000	2,461	23.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		14.00000	16	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,428.00000	2,363	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		11.00000	12	23.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,674.00000	2,609	23.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		10.00000	11	24.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,724.00000	2,659	24.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		10.00000	11	24.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,773.00000	2,708	24.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		9.00000	10	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,872.00000	2,807	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		12.00000	13	23.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,576.00000	2,511	23.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		28.00000	31	21.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,891.00000	1,828	21.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		8.00000	9	24.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,971.00000	2,906	24.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		4.00000	5	26.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,618.00000	3,552	26.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		12.00000	13	23.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,576.00000	2,511	23.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		9.00000	10	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,872.00000	2,807	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		7.00000	8	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		3,070.00000	3,005	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		6.00000	7	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		3,170.00000	3,104	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		6.00000	6	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		3,269.00000	3,204	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		5.00000	6	25.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,369.00000	3,303	25.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		15.00000	17	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,379.00000	2,314	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		7.00000	8	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		3,070.00000	3,005	25.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.40	Call			6.00000	7	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,170.00000	3,104	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			45.00000	51	20.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,508.00000	1,448	20.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			39.00000	45	20.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,603.00000	1,542	20.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			35.00000	39	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,698.00000	1,637	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			16.00000	18	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,330.00000	2,265	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			9.00000	10	24.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,823.00000	2,758	24.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			8.00000	9	24.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,922.00000	2,857	24.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			7.00000	8	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,021.00000	2,956	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			28.00000	31	21.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,891.00000	1,828	21.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			35.00000	39	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,698.00000	1,637	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			37.00000	42	21.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,651.00000	1,589	21.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			33.00000	37	21.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,746.00000	1,684	21.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			11.00000	13	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,625.00000	2,560	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			29.00000	33	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,843.00000	1,780	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			14.00000	16	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,428.00000	2,363	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			42.00000	48	20.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,555.00000	1,495	20.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			51.00000	58	20.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,414.00000	1,355	20.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			70.00000	80	19.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,183.00000	1,128	19.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			54.00000	62	20.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,367.00000	1,309	20.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			91.00000	105	19.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,005.00000	953	19.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			70.00000	80	19.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,183.00000	1,128	19.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			37.00000	42	21.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,651.00000	1,589	21.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			98.00000	113	18.99	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 14/09/2009 Currency Future	12.10	Put		961.00000	910	18.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		85.00000	99	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,049.00000	996	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		91.00000	105	19.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,005.00000	953	19.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		48.00000	54	20.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,461.00000	1,401	20.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		4,837.00000	4,903	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,337.00000	3,403	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,845.00000	1,910	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		9.00000	7	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		509.00000	561	16.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		173.00000	158	16.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		2.00000	3	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,166.00000	4,100	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,664.00000	5,597	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		7,164.00000	7,097	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,136.00000	5,203	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,637.00000	3,703	18.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	18.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,140.00000	2,206	20.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		4.00000	3	20.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		725.00000	782	16.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		88.00000	79	16.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		3.00000	4	27.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,867.00000	3,801	27.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		0.00000	0	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,364.00000	5,298	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	27.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,864.00000	6,797	27.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,287.00000	5,353	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		3,787.00000	3,853	18.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	18.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,288.00000	2,354	20.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		2.00000	2	20.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		846.00000	905	16.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		60.00000	53	16.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		4.00000	4	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,717.00000	3,652	26.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,214.00000	5,148	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,714.00000	6,647	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			337.00000	382	16.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			300.00000	279	16.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			255.00000	291	17.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			419.00000	389	17.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			128.00000	148	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			792.00000	746	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			194.00000	223	17.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			557.00000	520	17.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			362.00000	409	16.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			276.00000	256	16.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			137.00000	159	18.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			751.00000	706	18.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			417.00000	466	16.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			231.00000	213	16.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			181.00000	208	17.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			594.00000	556	17.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			477.00000	528	16.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			191.00000	175	16.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			612.00000	666	16.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			125.00000	114	16.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			542.00000	595	16.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			156.00000	142	16.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			648.00000	704	16.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			112.00000	101	16.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			576.00000	630	16.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			140.00000	127	16.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,237.00000	4,303	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,237.00000	3,303	19.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	19.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,239.00000	2,305	20.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			2.00000	2	20.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,259.00000	1,323	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			22.00000	20	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			4.00000	4	26.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,767.00000	3,701	26.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,764.00000	5,697	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,764.00000	7,697	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,087.00000	4,153	17.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.15	Put		0.00000	0	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call		3,087.00000	3,153	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put		0.00000	0	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call		2,091.00000	2,156	21.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put		5.00000	4	21.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call		1,115.00000	1,179	16.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put		28.00000	26	16.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call		3.00000	4	27.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put		3,917.00000	3,851	27.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call		0.00000	0	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put		5,914.00000	5,847	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call		0.00000	0	26.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put		7,914.00000	7,847	26.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call		0.00000	4,053	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put		0.00000	0	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call		0.00000	3,053	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put		0.00000	0	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call		0.00000	2,058	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put		0.00000	5	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call		0.00000	1,084	16.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put		0.00000	31	16.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call		0.00000	3	27.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put		0.00000	3,951	27.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call		0.00000	0	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put		0.00000	5,947	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call		0.00000	0	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put		0.00000	7,947	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.49410	11.42390		18.12	0.00	0	11,531.00
€ / R On 14/12/2009 Currency Future	11.40	Call		0.00000	591	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		0.00000	497	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		581.00000	637	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		457.00000	443	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		629.00000	686	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		405.00000	392	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		498.00000	549	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		574.00000	555	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		480.00000	529	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		606.00000	585	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		462.00000	511	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		639.00000	617	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		372.00000	414	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		848.00000	820	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		430.00000	476	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		706.00000	682	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		446.00000	493	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 14/12/2009 Currency Future	11.65	Put		672.00000	649	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		301.00000	338	20.05	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,077.00000	1,044	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		50.00000	59	23.85	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,226.00000	3,165	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		414.00000	460	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		740.00000	716	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		400.00000	444	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		776.00000	750	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		385.00000	429	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		811.00000	785	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		346.00000	387	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		922.00000	893	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		334.00000	374	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		960.00000	930	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		323.00000	361	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		999.00000	967	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		359.00000	400	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		885.00000	856	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		312.00000	349	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,038.00000	1,005	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		291.00000	327	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,117.00000	1,083	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		238.00000	269	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,364.00000	1,325	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		254.00000	287	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,280.00000	1,243	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		263.00000	296	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,239.00000	1,202	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		223.00000	253	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,449.00000	1,409	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		216.00000	245	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,492.00000	1,451	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		209.00000	238	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,535.00000	1,493	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		203.00000	230	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,579.00000	1,536	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		180.00000	205	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,756.00000	1,710	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		160.00000	183	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,936.00000	1,888	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		143.00000	164	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,119.00000	2,069	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		151.00000	173	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,027.00000	1,979	23.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.35	Call			147.00000	168	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,073.00000	2,024	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			147.00000	168	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,073.00000	2,024	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			115.00000	137	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,341.00000	2,292	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			111.00000	131	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,387.00000	2,337	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			120.00000	142	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,297.00000	2,248	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			126.00000	149	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,252.00000	2,205	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			131.00000	155	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,207.00000	2,161	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			126.00000	149	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,252.00000	2,205	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			137.00000	159	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,163.00000	2,115	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			97.00000	115	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,523.00000	2,471	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			155.00000	177	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,981.00000	1,933	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			40.00000	47	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,466.00000	3,402	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			106.00000	125	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,432.00000	2,381	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			89.00000	105	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,615.00000	2,561	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			81.00000	96	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,708.00000	2,652	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			75.00000	88	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,801.00000	2,744	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			68.00000	81	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,894.00000	2,837	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			151.00000	173	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,027.00000	1,979	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			143.00000	164	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,119.00000	2,069	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			101.00000	120	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,477.00000	2,426	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			93.00000	110	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,569.00000	2,516	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			85.00000	101	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,661.00000	2,607	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			174.00000	199	22.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.05	Put		1,800.00000	1,755	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		164.00000	188	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,891.00000	1,844	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		115.00000	137	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,341.00000	2,292	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		164.00000	188	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,891.00000	1,844	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		97.00000	115	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,523.00000	2,471	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		169.00000	193	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,845.00000	1,799	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		101.00000	120	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,477.00000	2,426	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		93.00000	110	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,569.00000	2,516	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		78.00000	92	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,754.00000	2,698	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		81.00000	96	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,708.00000	2,652	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		185.00000	211	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,711.00000	1,667	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		191.00000	217	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,667.00000	1,623	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		169.00000	193	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,845.00000	1,799	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		120.00000	142	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,297.00000	2,248	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		191.00000	217	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,667.00000	1,623	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		197.00000	224	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,623.00000	1,579	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		174.00000	199	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,800.00000	1,755	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		246.00000	278	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,322.00000	1,284	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		230.00000	261	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,406.00000	1,367	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		272.00000	306	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,198.00000	1,162	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		223.00000	253	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,449.00000	1,409	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		281.00000	316	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,157.00000	1,122	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		263.00000	296	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,239.00000	1,202	20.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.60	Call		230.00000	261	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,406.00000	1,367	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		952.00000	1,015	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		179.00000	171	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		654.00000	712	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		380.00000	368	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		48.00000	56	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,274.00000	3,212	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,096.00000	1,165	16.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		123.00000	121	16.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		763.00000	823	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		289.00000	279	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		517.00000	570	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		543.00000	526	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		44.00000	51	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,370.00000	3,307	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,910.00000	1,978	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		36.00000	34	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		706.00000	765	17.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		333.00000	321	17.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		22.00000	25	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,148.00000	4,080	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		11.00000	13	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,637.00000	5,569	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		5.00000	6	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,131.00000	7,062	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,198.00000	2,268	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		24.00000	24	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		886.00000	948	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		212.00000	204	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		28.00000	32	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,854.00000	3,788	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		12.00000	14	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,338.00000	5,270	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		6.00000	7	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,832.00000	6,763	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		301.00000	338	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,077.00000	1,044	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,344.00000	2,414	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		20.00000	20	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		987.00000	1,051	16.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		163.00000	156	16.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		32.00000	37	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,708.00000	3,643	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		13.00000	15	26.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.60	Put		5,189.00000	5,121	26.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		6.00000	8	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,682.00000	6,614	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,626.00000	3,697	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		2.00000	3	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,638.00000	2,709	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		14.00000	15	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,674.00000	1,743	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		50.00000	49	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		854.00000	915	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		230.00000	221	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		42.00000	49	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,418.00000	3,355	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		19.00000	22	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,396.00000	4,328	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,726.00000	3,797	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		2.00000	3	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,736.00000	2,807	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		12.00000	13	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,768.00000	1,837	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		44.00000	42	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		919.00000	981	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		195.00000	187	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		46.00000	54	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,322.00000	3,259	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		21.00000	23	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,297.00000	4,229	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,775.00000	3,847	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		2.00000	3	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,786.00000	2,856	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		12.00000	12	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,815.00000	1,883	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		41.00000	39	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		21.00000	23	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,247.00000	4,179	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,527.00000	3,598	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		3.00000	4	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,540.00000	2,610	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		16.00000	16	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,581.00000	1,651	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		57.00000	57	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		792.00000	853	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		268.00000	259	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		38.00000	44	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,514.00000	3,450	23.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.90	Call			19.00000	21	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,495.00000	4,427	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,428.00000	3,499	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			4.00000	5	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,442.00000	2,512	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			18.00000	18	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,490.00000	1,560	17.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			66.00000	65	17.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			734.00000	794	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			310.00000	300	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			35.00000	40	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,611.00000	3,546	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			18.00000	20	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,594.00000	4,526	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,328.00000	3,400	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			5.00000	5	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,399.00000	1,469	16.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			75.00000	75	16.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			680.00000	738	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			356.00000	344	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			17.00000	19	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,693.00000	4,625	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,378.00000	3,449	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			4.00000	5	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,393.00000	2,463	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			19.00000	19	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,444.00000	1,514	17.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			70.00000	70	17.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			33.00000	39	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,659.00000	3,595	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			17.00000	19	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,643.00000	4,575	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,576.00000	3,648	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			3.00000	4	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,589.00000	2,659	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			15.00000	15	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,628.00000	1,697	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			54.00000	53	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			822.00000	883	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			249.00000	239	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			19.00000	21	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,445.00000	4,377	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,676.00000	3,747	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			2.00000	3	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,687.00000	2,758	21.10	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	8.75	Put			13.00000	14	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,721.00000	1,790	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			47.00000	46	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			20.00000	22	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,346.00000	4,278	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,825.00000	3,896	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			1.00000	2	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,835.00000	2,906	21.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			11.00000	12	21.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,862.00000	1,931	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			38.00000	37	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			22.00000	24	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,198.00000	4,130	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,825.00000	3,896	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			1.00000	2	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,925.00000	3,996	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			1.00000	2	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,934.00000	3,005	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			10.00000	10	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,957.00000	2,026	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			33.00000	31	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,059.00000	1,123	16.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			135.00000	129	16.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			55.00000	64	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,131.00000	3,070	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			23.00000	25	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,099.00000	4,031	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,125.00000	4,195	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			1.00000	1	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,131.00000	3,202	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			7.00000	8	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,150.00000	2,219	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			26.00000	25	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,221.00000	1,293	16.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			97.00000	99	16.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			65.00000	77	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,941.00000	2,883	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			27.00000	30	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,903.00000	3,836	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,224.00000	4,295	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	1	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,230.00000	3,301	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			6.00000	6	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,247.00000	2,317	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			23.00000	23	19.39	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	10.20	Call			1,309.00000	1,381	16.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			85.00000	86	16.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			71.00000	84	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,847.00000	2,790	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			29.00000	34	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,805.00000	3,739	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			10.00000	12	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,786.00000	5,718	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			3.00000	4	29.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,779.00000	7,710	29.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			10.00000	12	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,886.00000	5,818	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			3.00000	4	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,879.00000	7,810	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			0.00000	4,096	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	1	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			0.00000	3,103	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	9	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			0.00000	2,122	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			0.00000	28	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			0.00000	1,207	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			0.00000	113	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	28	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			0.00000	3,934	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			0.00000	12	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			0.00000	5,917	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			0.00000	4	29.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			0.00000	7,910	29.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.68910		11.61790		18.33	0.00	0	86.00
€ / R On 15/03/2010 Currency Future	11.60	Call			0.00000	744	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			0.00000	655	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			737.00000	787	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			619.00000	598	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			804.00000	855	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			536.00000	516	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			658.00000	704	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			740.00000	715	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			658.00000	704	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			740.00000	715	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			623.00000	668	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			805.00000	779	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			545.00000	586	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			978.00000	947	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			591.00000	634	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			873.00000	845	18.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.85	Call			607.00000	651	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			839.00000	812	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			641.00000	686	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			773.00000	747	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			575.00000	618	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			907.00000	878	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			560.00000	602	19.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			942.00000	913	19.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			518.00000	557	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,050.00000	1,018	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			504.00000	543	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,087.00000	1,054	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			531.00000	572	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,013.00000	982	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			492.00000	530	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,124.00000	1,091	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,384.00000	3,455	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			16.00000	16	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,403.00000	2,474	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			35.00000	35	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,501.00000	1,564	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			133.00000	124	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			852.00000	904	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			484.00000	465	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			306.00000	333	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,938.00000	1,894	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			190.00000	212	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,823.00000	2,773	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			119.00000	134	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,751.00000	3,695	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			64.00000	75	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,697.00000	4,635	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,433.00000	3,504	21.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			15.00000	15	21.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,452.00000	2,523	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			34.00000	34	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,542.00000	1,604	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			124.00000	115	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			877.00000	930	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			459.00000	440	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			313.00000	340	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,895.00000	1,851	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			195.00000	217	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,777.00000	2,728	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			122.00000	137	25.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.20	Put		3,704.00000	3,648	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		67.00000	77	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,649.00000	4,588	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,531.00000	3,602	21.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		14.00000	13	21.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,550.00000	2,621	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		32.00000	32	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,624.00000	1,687	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		106.00000	98	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		929.00000	983	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		411.00000	393	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		327.00000	355	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,809.00000	1,766	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		205.00000	228	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,687.00000	2,639	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		127.00000	143	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,609.00000	3,554	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		72.00000	83	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,554.00000	4,494	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,581.00000	3,652	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		13.00000	13	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,599.00000	2,670	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		31.00000	31	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,666.00000	1,729	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		98.00000	90	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		956.00000	1,010	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		388.00000	371	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		334.00000	363	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,767.00000	1,724	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		210.00000	233	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,643.00000	2,594	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		130.00000	146	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,562.00000	3,507	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		74.00000	86	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,507.00000	4,447	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,482.00000	3,553	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		14.00000	14	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,501.00000	2,572	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		33.00000	33	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,583.00000	1,645	15.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		115.00000	106	15.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		903.00000	956	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		435.00000	417	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		320.00000	347	21.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,852.00000	1,808	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
€ / R On 15/03/2010 Currency Future	14.15	Call			200.00000	222	23.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,732.00000	2,683	23.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			124.00000	140	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,656.00000	3,601	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			69.00000	80	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,601.00000	4,541	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,729.00000	3,800	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			11.00000	11	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,746.00000	2,817	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			28.00000	28	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,795.00000	1,858	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			77.00000	69	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,042.00000	1,097	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			324.00000	308	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			358.00000	388	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,640.00000	1,599	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			227.00000	251	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,509.00000	2,462	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			139.00000	157	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,422.00000	3,367	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			83.00000	96	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,365.00000	4,307	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,828.00000	3,899	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			10.00000	10	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,844.00000	2,915	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			26.00000	26	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,883.00000	1,947	15.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			65.00000	58	15.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,102.00000	1,159	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			284.00000	269	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			375.00000	406	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,557.00000	1,517	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			239.00000	264	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,421.00000	2,375	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			146.00000	164	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,328.00000	3,275	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			89.00000	103	25.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,271.00000	4,214	25.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,778.00000	3,849	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			10.00000	10	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,795.00000	2,866	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			27.00000	27	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,839.00000	1,902	15.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			71.00000	63	15.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,072.00000	1,127	16.60	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 15/03/2010 Currency Future	10.85	Put			304.00000	288	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			366.00000	397	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,599.00000	1,558	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			233.00000	257	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,465.00000	2,418	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			143.00000	160	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,375.00000	3,321	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			86.00000	100	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,318.00000	4,261	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,630.00000	3,701	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			12.00000	12	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,648.00000	2,719	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			30.00000	30	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,709.00000	1,772	15.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			91.00000	83	15.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			984.00000	1,038	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put			366.00000	349	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			342.00000	371	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,724.00000	1,682	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			216.00000	239	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,598.00000	2,550	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			133.00000	150	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,515.00000	3,461	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			77.00000	89	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,459.00000	4,400	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,679.00000	3,750	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			12.00000	11	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,697.00000	2,768	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			29.00000	29	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,752.00000	1,815	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			84.00000	76	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,012.00000	1,067	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			345.00000	328	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			350.00000	380	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,682.00000	1,640	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			221.00000	245	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,553.00000	2,506	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			136.00000	153	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,468.00000	3,414	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			80.00000	93	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,412.00000	4,354	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,877.00000	3,948	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			9.00000	9	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,893.00000	2,965	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			25.00000	26	19.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.75	Call		1,927.00000	1,992	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		60.00000	52	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,134.00000	1,190	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		266.00000	251	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		384.00000	416	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,516.00000	1,477	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		245.00000	270	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,377.00000	2,331	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		150.00000	168	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,282.00000	3,228	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		92.00000	107	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,224.00000	4,168	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,927.00000	3,998	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		9.00000	9	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,942.00000	3,014	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		24.00000	25	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,972.00000	2,037	15.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		54.00000	48	15.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,166.00000	1,223	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		248.00000	234	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		393.00000	426	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,475.00000	1,437	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		251.00000	277	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,334.00000	2,288	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		153.00000	171	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,235.00000	3,182	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		95.00000	111	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,177.00000	4,122	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,124.00000	4,195	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		6.00000	6	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,139.00000	3,209	20.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		21.00000	20	20.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,160.00000	2,231	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		42.00000	42	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,306.00000	1,369	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		188.00000	179	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		433.00000	468	20.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,316.00000	1,279	20.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		276.00000	300	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,158.00000	2,111	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		169.00000	188	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,051.00000	2,999	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		106.00000	120	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,989.00000	3,931	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,272.00000	4,343	22.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.35	Put			5.00000	4	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,286.00000	3,356	20.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			18.00000	17	20.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,306.00000	2,377	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			38.00000	38	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,422.00000	1,484	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			154.00000	145	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			467.00000	504	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,199.00000	1,165	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			293.00000	319	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,026.00000	1,980	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			181.00000	202	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,913.00000	2,863	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			114.00000	128	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,846.00000	3,789	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			28.00000	32	24.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,760.00000	5,693	24.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			13.00000	15	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,746.00000	7,676	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			25.00000	28	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,907.00000	5,839	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			13.00000	14	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,895.00000	7,825	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			0.00000	4,096	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			0.00000	7	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			0.00000	3,111	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			0.00000	22	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			0.00000	2,134	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			0.00000	44	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			0.00000	1,295	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			0.00000	205	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			0.00000	288	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			0.00000	2,199	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	115	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			0.00000	4,026	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			0.00000	26	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			0.00000	5,937	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			0.00000	14	27.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			0.00000	7,925	27.49	0.00	0	0.00

AL12 On 06/08/2009 Index Future			308.78500		307.92100		0.00	0.00	0	0.00
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AL13 On 06/08/2009 Index Future			244.34500		244.18400		0.00	0.00	0	7.00
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Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
AL37 On 06/08/2009 Index Future			273.74000		273.39200		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			304.59500		304.13900		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			284.47100		283.94000		0.00	0.00	0	649.00
ALBI On 05/11/2009 Index Future			289.57000		289.02900		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			295.08100		294.60900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			123.21800		123.06500		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			125.45200		125.29500		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			127.82400		127.66400		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			286.40850		285.91200		0.00	0.00	0	567.00
GOVI On 05/11/2009 jGovi			291.54300		291.03650		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			297.05600		296.54050		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			358.12700		358.12700		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future			365.32900		365.32900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.92500		7.94600		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.10300		9.12300		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.69200		8.72700		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.97900		9.00500		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.21200		9.23900		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.20100		9.22800		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.27000		9.29100		20.64	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.53600		7.51600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.33700		7.38200		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.46700		7.51700		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.73700		7.77300		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.96600		8.01500		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.26400		8.30900		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JN02 On 06/08/2009 jNote				7.95000	7.99000		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote				8.13200	8.18200		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote				8.37000	8.42100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote				8.87200	8.90100		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote				8.99700	9.02700		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote				9.14000	9.16500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote				9.12500	9.14800		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote				9.17600	9.20000		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote				9.23500	9.25900		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod				7.60800	7.61500		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod				7.37600	7.38900		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod				7.57800	7.59300		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod				7.70100	7.70900		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod				7.66000	7.66800		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod				7.82700	7.83700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future				273.77200	273.05100		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future				278.73400	277.99900		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future				284.00500	283.25700		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future				7.37000	7.39200		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,420.00000	2,441	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			16.00000	14	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			2,663.00000	2,685	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			10.00000	8	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future				5.00000	5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,241.00000	1,240	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			20.00000	19	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future				8.77600	8.79800		7.75	30,069.15	236	8,604.00
R157 On 06/08/2009 Bond Future	9.25	Call			2,754.00000	2,805	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			399.00000	335	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.88600	8.90900		7.75	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			239.00000	239	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			7,651.00000	7,535	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.97600	9.00000		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			707.00000	717	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,971.00000	6,864	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future				9.01700	9.04200		7.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 06/05/2010 Bond Future	8.50	Call			2,009.00000	2,039	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			4,565.00000	4,479	7.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			9.25100		9.28200		16.57	0.00	0	11,765.00
R186 On 06/08/2009 Bond Future	9.00	Call			1,200.00000	1,203	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,846.00000	3,563	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			1.00000	1	15.83	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			18,457.00000	18,170	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.30600		9.33800		16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			2,950.00000	3,019	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,089.00000	5,867	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,122.00000	2,171	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			7,671.00000	7,428	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			363.00000	368	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			16,357.00000	16,070	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			204.00000	206	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			19,027.00000	18,738	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.35500		9.38800		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			1,765.00000	1,807	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,740.00000	12,486	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.38500		9.41900		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			4,736.00000	4,838	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			8,553.00000	8,353	15.39	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.89300		8.91400		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			1,850.00000	1,875	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			461.00000	398	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.98500		9.00700		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			174.00000	173	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			6,439.00000	6,350	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			9.06900		9.09300		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			377.00000	381	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			6,720.00000	6,633	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			9.11400		9.14000		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,524.00000	1,547	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			3,905.00000	3,833	6.73	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.30100		9.32200		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			1,162.00000	1,154	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,550.00000	1,429	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.38600		9.40800		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			118.00000	117	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			10,835.00000	10,718	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.46800		9.49100		10.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 04/02/2010 Bond Future	8.20	Call			851.00000	860	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,741.00000	7,632	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.51600		9.54000		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,453.00000	2,484	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			5,188.00000	5,100	10.43	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.32800		9.33900		12.71	0.00	0	730.00
R204 On 06/08/2009 Bond Future	9.25	Call			1,214.00000	1,178	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,734.00000	1,634	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.40500		9.41600		12.28	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			126.00000	121	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			11,924.00000	11,856	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.47500		9.48700		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			935.00000	932	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,475.00000	8,406	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.52000		9.53200		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			2,710.00000	2,717	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			5,670.00000	5,612	11.48	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.91700		8.93900		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			1,484.00000	1,506	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			411.00000	356	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			0.00000	0	6.84	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			7,041.00000	6,965	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			9.02100		9.04400		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			136.00000	135	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			5,415.00000	5,338	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			9.12000		9.14500		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			291.00000	294	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			5,624.00000	5,549	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			9.18200		9.20800		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,469.00000	1,491	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,839.00000	2,784	5.82	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.42700		9.43800		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			993.00000	954	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,114.00000	2,010	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.49800		9.50900		13.63	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			111.00000	106	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			12,886.00000	12,817	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.56500		9.57700		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			925.00000	922	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,938.00000	8,866	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.61100		9.62300		12.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 06/05/2010 Bond Future	9.25	Call			3,180.00000	3,190	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			5,301.00000	5,244	12.82	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.48100		9.49600		14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			888.00000	856	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,391.00000	2,269	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.53900		9.55600		15.02	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			175.00000	171	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			11,923.00000	11,818	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.61500		9.63100		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,212.00000	1,216	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,194.00000	8,103	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.70100		9.71700		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,047.00000	3,065	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			5,785.00000	5,712	14.19	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.91300		8.95400		20.28	0.00	0	4,603.00
R209 On 06/08/2009 Bond Future	8.75	Call			1,196.00000	1,239	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,813.00000	2,536	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			90.00000	85	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			8,193.00000	7,868	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.94900		8.99100		20.64	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			7,001.00000	7,212	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,507.00000	1,391	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			179.00000	185	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			15,986.00000	15,667	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			90.00000	93	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			18,615.00000	18,292	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.97900		9.02200		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			8,956.00000	9,178	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			2,045.00000	1,936	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			803.00000	835	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,236.00000	13,937	19.33	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.99300		9.03700		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			3,565.00000	3,680	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			7,874.00000	7,651	19.86	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			282.71200		282.21600		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			287.83700		287.33100		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			293.27900		292.76400		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.39870		6.37990		16.58	0.00	0	178,733.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			179.00000	185	16.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			199.00000	186	16.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.30	Call		230.00000	243	17.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		150.00000	144	17.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		230.00000	243	17.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		150.00000	144	17.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		201.00000	213	16.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		171.00000	164	16.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		160.00000	165	16.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		230.00000	216	16.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		160.00000	165	16.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		230.00000	216	16.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		143.00000	147	17.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		263.00000	248	17.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		128.00000	131	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		298.00000	282	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		114.00000	117	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		334.00000	318	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		128.00000	131	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		298.00000	282	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		114.00000	117	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		334.00000	318	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		102.00000	104	18.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		372.00000	355	18.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		179.00000	185	16.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		199.00000	186	16.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		102.00000	104	18.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		372.00000	355	18.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		262.00000	274	17.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		132.00000	126	17.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		295.00000	308	17.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		115.00000	110	17.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		81.00000	82	18.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		451.00000	434	18.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		91.00000	92	18.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		411.00000	394	18.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		91.00000	92	18.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		411.00000	394	18.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		72.00000	73	18.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		492.00000	475	18.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		72.00000	73	18.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		492.00000	475	18.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		58.00000	59	19.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		578.00000	560	19.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		47.00000	47	20.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		667.00000	648	20.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		58.00000	59	19.48	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	6.90	Put		578.00000	560	19.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		65.00000	66	19.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		535.00000	517	19.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		52.00000	52	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		622.00000	604	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		42.00000	42	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		712.00000	693	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		52.00000	52	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		622.00000	604	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		42.00000	42	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		712.00000	693	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		34.00000	34	20.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		804.00000	785	20.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		38.00000	38	20.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		758.00000	739	20.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		38.00000	38	20.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		758.00000	739	20.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		31.00000	31	21.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		851.00000	832	21.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		25.00000	25	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		945.00000	926	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		34.00000	34	20.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		804.00000	785	20.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		28.00000	28	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		898.00000	879	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		25.00000	25	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		945.00000	926	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		21.00000	21	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,041.00000	1,022	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		31.00000	31	21.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		851.00000	832	21.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		21.00000	21	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,041.00000	1,022	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		17.00000	17	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,137.00000	1,118	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		23.00000	23	22.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		993.00000	974	22.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		19.00000	19	22.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,089.00000	1,070	22.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		16.00000	15	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,186.00000	1,167	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		295.00000	308	17.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		115.00000	110	17.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,630.00000	5,649	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	23.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,130.00000	4,149	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,630.00000	2,649	24.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,136.00000	1,152	21.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		6.00000	3	21.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		5.00000	5	27.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,876.00000	1,857	27.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		1.00000	1	34.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,371.00000	3,352	34.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	40.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,870.00000	4,852	40.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	47.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,370.00000	6,352	47.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,830.00000	5,849	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,330.00000	4,349	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,830.00000	2,849	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,333.00000	1,350	21.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		4.00000	1	21.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		7.00000	7	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,677.00000	1,658	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	33.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,171.00000	3,152	33.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	39.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,670.00000	4,652	39.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	46.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,170.00000	6,152	46.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,880.00000	5,899	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,380.00000	4,399	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,880.00000	2,899	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,383.00000	1,400	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		3.00000	1	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		8.00000	7	25.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,628.00000	1,609	25.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	32.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,121.00000	3,102	32.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	39.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,620.00000	4,602	39.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	46.62	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	12.50	Put		6,120.00000	6,102	46.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		405.00000	419	18.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		75.00000	71	18.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		330.00000	344	17.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		100.00000	95	17.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		615.00000	630	19.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		35.00000	32	19.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		528.00000	543	18.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		48.00000	44	18.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		445.00000	459	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		65.00000	61	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		367.00000	381	18.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		87.00000	82	18.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		571.00000	586	19.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		41.00000	38	19.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		486.00000	501	18.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		56.00000	52	18.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		367.00000	381	18.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		87.00000	82	18.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		486.00000	501	18.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		56.00000	52	18.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,080.00000	4,099	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,080.00000	3,099	24.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	24.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,080.00000	2,099	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,087.00000	1,103	21.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		7.00000	5	21.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		5.00000	5	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,925.00000	1,906	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		1.00000	1	36.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,921.00000	3,902	36.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	45.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,920.00000	5,902	45.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	52.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,920.00000	7,901	52.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		0.00000	4,049	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		0.00000	3,049	24.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	24.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		0.00000	2,049	22.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	22.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		0.00000	1,055	21.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		0.00000	6	21.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	8.35	Call		0.00000	5	27.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		0.00000	1,956	27.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	1	36.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		0.00000	3,952	36.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	46.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		0.00000	5,952	46.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	52.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		0.00000	7,951	52.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.46560	6.44530		17.65	0.00	0	455.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		303.00000	310	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		308.00000	294	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		352.00000	360	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		257.00000	245	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		327.00000	334	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		282.00000	269	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		327.00000	334	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		282.00000	269	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		284.00000	290	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		339.00000	324	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		249.00000	254	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		404.00000	389	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		234.00000	238	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		438.00000	423	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		234.00000	238	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		438.00000	423	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		266.00000	272	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		371.00000	356	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		219.00000	223	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		474.00000	458	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		219.00000	223	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		474.00000	458	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		266.00000	272	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		371.00000	356	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		303.00000	310	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		308.00000	294	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		379.00000	387	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		233.00000	222	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		379.00000	387	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		233.00000	222	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		406.00000	416	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		211.00000	200	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		170.00000	173	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		625.00000	607	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		206.00000	209	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		510.00000	494	19.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.80	Call			193.00000	196	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			548.00000	531	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			193.00000	196	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			548.00000	531	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			181.00000	184	19.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			586.00000	569	19.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			170.00000	173	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			625.00000	607	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			151.00000	153	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			705.00000	687	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			134.00000	135	20.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			788.00000	770	20.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			119.00000	120	21.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			874.00000	855	21.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			106.00000	107	21.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			961.00000	942	21.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			160.00000	163	19.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			665.00000	647	19.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			142.00000	144	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			746.00000	728	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			126.00000	128	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			831.00000	812	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			160.00000	163	19.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			665.00000	647	19.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			126.00000	128	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			831.00000	812	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			112.00000	114	21.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			917.00000	898	21.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			142.00000	144	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			746.00000	728	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,595.00000	5,616	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,095.00000	4,116	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,597.00000	2,617	29.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			1.00000	1	29.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,113.00000	1,133	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			18.00000	17	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			40.00000	40	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,945.00000	1,924	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			8.00000	7	28.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,412.00000	3,392	28.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			2.00000	2	31.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,907.00000	4,887	31.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			1.00000	1	35.04	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	12.85	Put		6,406.00000	6,385	35.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,845.00000	5,866	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,345.00000	4,366	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,846.00000	2,866	31.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		1.00000	1	31.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,357.00000	1,377	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		12.00000	11	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		49.00000	49	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,703.00000	1,683	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		10.00000	10	28.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,165.00000	3,144	28.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		3.00000	3	31.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,657.00000	4,637	31.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	34.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,156.00000	6,135	34.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,895.00000	5,916	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,395.00000	4,416	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,896.00000	2,916	31.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		1.00000	1	31.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,406.00000	1,426	20.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		11.00000	10	20.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		51.00000	51	24.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,655.00000	1,635	24.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		10.00000	10	28.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,115.00000	3,095	28.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		3.00000	3	31.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,607.00000	4,587	31.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	34.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,106.00000	6,086	34.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		498.00000	510	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		152.00000	144	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		435.00000	446	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		190.00000	180	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		638.00000	653	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		92.00000	87	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		565.00000	579	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		120.00000	113	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		466.00000	477	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		171.00000	162	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		435.00000	446	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		190.00000	180	17.56	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	6.05	Call		531.00000	544	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		136.00000	128	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		352.00000	360	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		257.00000	245	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		181.00000	184	19.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		586.00000	569	19.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		601.00000	615	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		106.00000	100	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,096.00000	3,116	31.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	31.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,099.00000	2,119	25.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		4.00000	3	25.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		5.00000	4	29.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,909.00000	3,889	29.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	34.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,906.00000	5,886	34.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		1.00000	1	37.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,905.00000	7,885	37.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		0.00000	4,016	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		0.00000	3,016	32.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	1	32.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		0.00000	2,019	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	4	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		0.00000	1,036	17.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		0.00000	20	17.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		0.00000	37	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		0.00000	2,021	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	4	29.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		0.00000	3,988	29.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	1	34.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		0.00000	5,986	34.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	38.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		0.00000	7,985	38.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.53280	6.51200		18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		394.00000	404	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		382.00000	371	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		440.00000	451	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		328.00000	318	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		417.00000	427	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		355.00000	344	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		357.00000	364	18.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		445.00000	431	18.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		340.00000	346	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		478.00000	464	18.43	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	6.70	Call			324.00000	330	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			512.00000	497	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			324.00000	330	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			512.00000	497	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call			375.00000	383	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			413.00000	400	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			357.00000	364	18.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			445.00000	431	18.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			491.00000	502	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			279.00000	269	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			294.00000	299	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			582.00000	566	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			267.00000	271	19.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			655.00000	639	19.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			243.00000	247	19.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			731.00000	714	19.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			222.00000	225	20.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			810.00000	792	20.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			545.00000	557	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			233.00000	224	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			574.00000	587	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			212.00000	204	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			517.00000	529	17.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			255.00000	246	17.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			465.00000	476	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			303.00000	293	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call			308.00000	314	18.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put			546.00000	531	18.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			280.00000	285	19.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			618.00000	602	19.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			254.00000	259	19.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			692.00000	676	19.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			636.00000	649	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			174.00000	166	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			669.00000	682	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			157.00000	149	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			605.00000	617	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			193.00000	184	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			545.00000	557	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			233.00000	224	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			491.00000	502	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			279.00000	269	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			294.00000	299	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			582.00000	566	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,112.00000	4,133	33.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	33.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,113.00000	3,134	28.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			1.00000	1	28.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,120.00000	2,140	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			8.00000	7	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,147.00000	1,168	17.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			35.00000	35	17.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			83.00000	83	24.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,971.00000	1,951	24.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			17.00000	16	28.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,905.00000	3,883	28.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			4.00000	4	30.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,892.00000	5,871	30.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			2.00000	1	32.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,890.00000	7,869	32.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			0.00000	4,033	33.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	33.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			0.00000	3,034	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	1	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			0.00000	2,041	22.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			0.00000	9	22.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			0.00000	1,074	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			0.00000	41	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			0.00000	79	25.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			0.00000	2,046	25.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			0.00000	15	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			0.00000	3,982	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			0.00000	3	30.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			0.00000	5,971	30.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			0.00000	1	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			0.00000	7,969	33.11	0.00	0	0.00

Total for Derivatives:								135,097,516.55	13,590	934,597.00
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Grand Total:								135,097,516.55	13,590	934,597.00
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