



# Daily MTM Report

Daily summary for 01/07/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR4 On 23/07/2009 Bond			14.57500	14.57500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.35000	7.19000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.65000	8.47000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.12500	8.93000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.78000	8.60000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.12000	8.93000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.13500	8.94000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.80000	8.61500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.24500	9.03000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.33400	9.10700			0.00	0	0.00
R209 On 31/03/2036 Bond			8.79500	8.57500			0.00	0	0.00

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

## Derivatives

\$ / R On 14/09/2009 Currency Future			7.85350		7.84130		19.28	49,225,738.00	6,268	236,376.00
\$ / R On 14/09/2009 Currency Future	7.85	Call			279.00000	275	19.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put			288.00000	272	19.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			172.00000	166	21.29	4,482,000.00	27	113.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			530.00000	513	21.29	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			260.00000	256	19.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			319.00000	302	19.57	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call			211.00000	206	20.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put			420.00000	402	20.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			184.00000	178	21.01	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			492.00000	475	21.01	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			150.00000	144	21.87	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			609.00000	591	21.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			140.00000	135	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			649.00000	631	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			160.00000	155	21.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			569.00000	551	21.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call			406.00000	412	19.09	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			165.00000	159	19.09	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			132.00000	126	22.44	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			690.00000	672	22.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			67.00000	63	25.61	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,176.00000	1,160	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			242.00000	238	19.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			351.00000	334	19.85	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			123.00000	118	22.73	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			732.00000	714	22.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			116.00000	110	23.02	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			774.00000	757	23.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			651.00000	664	18.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			60.00000	60	18.84	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			226.00000	221	20.14	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			385.00000	368	20.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			85.00000	80	24.46	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			994.00000	977	24.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			123.00000	118	22.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			732.00000	714	22.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.60	Call			102.00000	97	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			861.00000	843	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			96.00000	91	23.88	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			905.00000	887	23.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			81.00000	76	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			1,039.00000	1,022	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			91.00000	85	24.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			949.00000	932	24.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			109.00000	103	23.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			817.00000	800	23.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			71.00000	67	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,130.00000	1,114	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			59.00000	57	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,268.00000	1,253	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			49.00000	48	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,408.00000	1,395	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			43.00000	44	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,502.00000	1,490	27.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			39.00000	38	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,597.00000	1,585	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			41.00000	42	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,550.00000	1,538	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			29.00000	25	28.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,838.00000	1,822	28.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			9.00000	7	29.13	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,567.00000	2,554	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			25.00000	20	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,984.00000	1,966	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			17.00000	13	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,225.00000	2,209	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			24.00000	18	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,032.00000	2,015	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			28.00000	23	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,886.00000	1,870	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			26.00000	21	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,935.00000	1,918	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			22.00000	17	28.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,080.00000	2,063	28.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			22.00000	17	28.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,080.00000	2,063	28.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			11.00000	9	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,420.00000	2,406	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			10.00000	8	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,469.00000	2,455	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			10.00000	8	29.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,518.00000	2,504	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		10.00000	8	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,518.00000	2,504	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		7.00000	6	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,666.00000	2,653	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		5.00000	4	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,864.00000	2,851	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		3.00000	3	29.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		3,112.00000	3,099	29.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	0	36.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		5,159.00000	5,147	36.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		4.00000	3	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		3,012.00000	3,000	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		4.00000	4	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,963.00000	2,950	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		4.00000	4	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,913.00000	2,900	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		8.00000	7	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,617.00000	2,603	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		13.00000	10	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,371.00000	2,357	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		6.00000	5	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,765.00000	2,752	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		5.00000	5	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,814.00000	2,801	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		15.00000	12	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,274.00000	2,258	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		20.00000	15	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,129.00000	2,112	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		14.00000	11	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,323.00000	2,307	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		7.00000	6	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,715.00000	2,702	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		6.00000	5	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,765.00000	2,752	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		4.00000	3	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		3,012.00000	3,000	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		7.00000	6	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,715.00000	2,702	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		10.00000	8	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,469.00000	2,455	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		13.00000	10	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,371.00000	2,357	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		18.00000	14	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		2,177.00000	2,161	28.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.30	Call			2.00000	2	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,461.00000	3,449	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			31.00000	28	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,790.00000	1,774	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			28.00000	23	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,886.00000	1,870	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			25.00000	20	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,984.00000	1,966	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			9.00000	7	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,567.00000	2,554	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			33.00000	30	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,741.00000	1,726	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			29.00000	25	28.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,838.00000	1,822	28.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			34.00000	33	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,693.00000	1,679	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			15.00000	12	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,274.00000	2,258	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			3.00000	3	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,062.00000	3,050	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			3.00000	3	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,162.00000	3,149	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			14.00000	11	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,323.00000	2,307	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			3.00000	3	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,212.00000	3,199	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			3.00000	2	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,311.00000	3,299	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			4.00000	4	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,963.00000	2,950	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			3.00000	3	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,212.00000	3,199	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			2.00000	2	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,411.00000	3,399	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			3.00000	3	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,062.00000	3,050	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			3.00000	3	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,261.00000	3,249	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			17.00000	13	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,225.00000	2,209	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			3.00000	3	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,261.00000	3,249	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			3.00000	2	30.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,361.00000	3,349	30.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			5.00000	5	29.42	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	10.65	Put		2,814.00000	2,801	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		3.00000	2	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,311.00000	3,299	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		2.00000	2	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,511.00000	3,498	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		52.00000	51	26.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,361.00000	1,347	26.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		36.00000	35	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,645.00000	1,632	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		33.00000	30	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,741.00000	1,726	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		55.00000	54	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,314.00000	1,300	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		39.00000	38	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,597.00000	1,585	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		46.00000	46	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,455.00000	1,442	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		36.00000	35	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,645.00000	1,632	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		24.00000	18	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		2,032.00000	2,015	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		20.00000	15	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,129.00000	2,112	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		49.00000	48	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,408.00000	1,395	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		31.00000	28	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,790.00000	1,774	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		59.00000	57	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,268.00000	1,253	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		63.00000	60	25.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		1,221.00000	1,206	25.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		55.00000	54	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,314.00000	1,300	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,441.00000	4,454	35.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	35.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		2,941.00000	2,954	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,448.00000	1,459	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		7.00000	5	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		1.00000	1	34.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,559.00000	4,547	34.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	0	38.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		6,059.00000	6,047	38.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	0	38.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		7,559.00000	7,547	38.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,641.00000	4,654	35.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	35.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,141.00000	3,154	32.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	32.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,646.00000	1,657	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			5.00000	4	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			351.00000	353	19.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			210.00000	200	19.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			1.00000	1	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,359.00000	4,347	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	38.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,859.00000	5,847	38.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	38.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,359.00000	7,347	38.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,691.00000	4,704	35.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	35.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,191.00000	3,204	32.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	32.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,696.00000	1,707	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			4.00000	3	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			378.00000	382	19.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			186.00000	179	19.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			1.00000	1	33.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,310.00000	4,297	33.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	38.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,809.00000	5,797	38.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	38.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,309.00000	7,297	38.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			76.00000	71	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,085.00000	1,068	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			41.00000	42	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,550.00000	1,538	27.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			960.00000	970	18.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			18.00000	17	18.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			535.00000	548	18.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			94.00000	95	18.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,153.00000	1,163	19.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			12.00000	10	19.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			693.00000	705	18.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			51.00000	51	18.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,202.00000	1,212	20.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			11.00000	9	20.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			735.00000	747	18.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			44.00000	43	18.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,251.00000	1,262	20.57	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 14/09/2009 Currency Future	6.60	Put			10.00000	8	20.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			779.00000	790	18.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			37.00000	36	18.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			197.00000	192	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			455.00000	438	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			2.00000	2	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,760.00000	3,748	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	1	35.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,759.00000	4,747	35.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			91.00000	85	24.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			949.00000	932	24.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			2.00000	1	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,860.00000	3,848	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	1	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,859.00000	4,847	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,104.00000	1,114	19.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			13.00000	11	19.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			325.00000	326	19.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			234.00000	222	19.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			2.00000	1	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,910.00000	3,898	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	1	35.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,909.00000	4,897	35.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,055.00000	1,066	18.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			14.00000	12	18.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			611.00000	624	18.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			69.00000	71	18.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			302.00000	300	19.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			260.00000	246	19.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			1.00000	1	32.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,960.00000	3,948	32.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	1	35.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,959.00000	4,947	35.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			2.00000	1	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,810.00000	3,798	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	1	35.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,809.00000	4,797	35.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,350.00000	1,360	21.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			8.00000	7	21.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			868.00000	879	18.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			27.00000	25	18.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			468.00000	477	19.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			126.00000	124	19.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			2.00000	2	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,661.00000	3,648	31.71	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 14/09/2009 Currency Future	12.50	Call		0.00000	1	34.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,659.00000	4,647	34.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,399.00000	1,410	21.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		8.00000	6	21.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		913.00000	924	18.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		22.00000	21	18.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		501.00000	512	18.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		109.00000	109	18.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		2.00000	2	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,611.00000	3,598	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		0.00000	1	34.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,609.00000	4,597	34.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,547.00000	1,558	22.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		6.00000	5	22.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		1.00000	1	34.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,459.00000	4,447	34.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		1,597.00000	1,608	23.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		5.00000	4	23.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		1.00000	1	34.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		4,409.00000	4,397	34.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call		1,498.00000	1,509	22.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put		7.00000	5	22.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call		1,007.00000	1,017	18.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put		15.00000	13	18.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call		571.00000	586	18.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put		80.00000	82	18.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call		1.00000	1	34.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put		4,509.00000	4,497	34.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call		1,944.00000	1,956	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put		3.00000	2	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call		1.00000	1	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put		4,060.00000	4,048	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call		0.00000	2,005	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put		0.00000	2	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		0.00000	71	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		0.00000	1,068	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call		0.00000	1	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put		0.00000	3,998	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.98600	7.97430		20.18	535,062.00	67	33,326.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		455.00000	451	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		430.00000	415	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		417.00000	412	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		492.00000	476	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		366.00000	361	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		592.00000	575	21.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.30	Call			336.00000	331	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			662.00000	645	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			309.00000	304	21.96	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			735.00000	718	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			285.00000	280	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			811.00000	794	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			297.00000	292	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			773.00000	756	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			323.00000	318	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			698.00000	682	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			323.00000	318	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			698.00000	682	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			336.00000	331	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			662.00000	645	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			351.00000	346	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			627.00000	610	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			297.00000	292	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			773.00000	756	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			69.00000	67	29.53	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,645.00000	2,631	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			19.00000	21	32.71	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,344.00000	4,335	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			10.00000	10	32.22	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,036.00000	5,024	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			104.00000	105	27.87	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,029.00000	2,019	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			137.00000	134	26.29	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,663.00000	1,648	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			274.00000	269	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			849.00000	833	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			263.00000	258	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			889.00000	872	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			263.00000	258	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			889.00000	872	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			234.00000	229	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,009.00000	993	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			253.00000	248	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			928.00000	912	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			758.00000	755	19.08	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			184.00000	169	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			208.00000	204	23.93	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,134.00000	1,118	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			201.00000	196	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,176.00000	1,160	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			208.00000	204	23.93	0.00	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	8.90	Put			1,134.00000	1,118	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			216.00000	211	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,092.00000	1,075	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			243.00000	238	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			969.00000	952	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			225.00000	220	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,050.00000	1,034	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			193.00000	189	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,219.00000	1,203	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			174.00000	169	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,349.00000	1,333	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			157.00000	152	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,482.00000	1,466	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			147.00000	143	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,572.00000	1,557	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			142.00000	138	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,618.00000	1,602	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			157.00000	152	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,482.00000	1,466	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			132.00000	129	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,708.00000	1,693	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			168.00000	163	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,393.00000	1,377	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			142.00000	138	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,618.00000	1,602	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			111.00000	111	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,937.00000	1,925	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			88.00000	88	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,264.00000	2,252	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			97.00000	98	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,123.00000	2,112	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			107.00000	108	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,983.00000	1,972	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			107.00000	108	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,983.00000	1,972	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			94.00000	95	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,170.00000	2,159	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			78.00000	77	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,454.00000	2,441	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			74.00000	72	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,549.00000	2,536	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			71.00000	69	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,597.00000	2,583	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			67.00000	65	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,692.00000	2,679	29.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.80	Call			59.00000	57	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,884.00000	2,871	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			50.00000	49	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,126.00000	3,113	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			52.00000	50	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,078.00000	3,064	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			55.00000	54	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,981.00000	2,968	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			80.00000	80	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,406.00000	2,394	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			76.00000	74	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,501.00000	2,488	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			65.00000	63	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,740.00000	2,727	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			61.00000	59	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,836.00000	2,823	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			59.00000	57	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,884.00000	2,871	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			85.00000	85	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,311.00000	2,299	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			91.00000	92	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,217.00000	2,206	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			69.00000	67	29.53	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,645.00000	2,631	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			63.00000	61	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,788.00000	2,775	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			91.00000	92	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,217.00000	2,206	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			48.00000	46	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,223.00000	3,210	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			49.00000	47	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,175.00000	3,161	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			44.00000	42	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,369.00000	3,356	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			46.00000	45	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,272.00000	3,259	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			19.00000	21	32.71	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,344.00000	4,335	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			35.00000	36	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,661.00000	3,650	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			38.00000	38	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,564.00000	3,552	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			24.00000	28	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,050.00000	4,042	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			17.00000	19	32.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,443.00000	4,433	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		12.00000	12	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,837.00000	4,826	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		8.00000	8	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,234.00000	5,222	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		27.00000	31	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,953.00000	3,945	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		13.00000	13	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,739.00000	4,727	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		9.00000	9	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,135.00000	5,123	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		180.00000	176	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,306.00000	1,290	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		119.00000	118	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,844.00000	1,832	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		22.00000	26	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,148.00000	4,140	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		7.00000	7	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,333.00000	5,321	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		127.00000	125	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,753.00000	1,739	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		85.00000	85	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,311.00000	2,299	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		41.00000	40	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,467.00000	3,454	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		14.00000	15	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,640.00000	4,629	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		225.00000	220	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		1,050.00000	1,034	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		29.00000	32	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,855.00000	3,846	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		6.00000	5	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,631.00000	5,619	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		16.00000	17	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,541.00000	4,531	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		9.00000	9	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,135.00000	5,123	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		5.00000	4	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,731.00000	5,718	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		243.00000	238	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		969.00000	952	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		32.00000	34	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,758.00000	3,748	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		11.00000	11	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,936.00000	4,925	32.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.50	Call		6.00000	5	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,532.00000	5,519	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		20.00000	23	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,246.00000	4,237	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		12.00000	12	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,837.00000	4,826	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		7.00000	6	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,432.00000	5,420	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		152.00000	147	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,527.00000	1,511	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		100.00000	102	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,076.00000	2,066	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		31.00000	33	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,806.00000	3,797	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		18.00000	20	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,394.00000	4,384	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		10.00000	10	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,986.00000	4,974	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		6.00000	5	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,582.00000	5,569	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		29.00000	32	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,855.00000	3,846	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		399.00000	394	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		525.00000	508	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		417.00000	412	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		492.00000	476	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		162.00000	158	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,438.00000	1,422	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		50.00000	49	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,126.00000	3,113	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		34.00000	35	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,709.00000	3,699	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		20.00000	22	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,295.00000	4,286	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		11.00000	11	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,887.00000	4,875	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		477.00000	473	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		403.00000	387	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		180.00000	176	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,306.00000	1,290	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		22.00000	26	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,148.00000	4,140	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		455.00000	451	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		430.00000	415	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		274.00000	269	22.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.55	Put		849.00000	833	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		115.00000	114	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,890.00000	1,878	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		54.00000	52	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,029.00000	3,016	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		37.00000	37	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,612.00000	3,601	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		21.00000	24	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,197.00000	4,188	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		8.00000	7	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,284.00000	5,271	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		578.00000	574	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		303.00000	288	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		44.00000	42	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,369.00000	3,356	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		605.00000	601	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		281.00000	265	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		216.00000	211	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,092.00000	1,075	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		45.00000	43	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,321.00000	3,307	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		28.00000	31	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,904.00000	3,895	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		634.00000	630	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		259.00000	244	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		435.00000	431	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		461.00000	445	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		168.00000	163	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,393.00000	1,377	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		42.00000	41	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,418.00000	3,405	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		26.00000	30	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,001.00000	3,994	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		15.00000	16	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,591.00000	4,580	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		5.00000	4	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,781.00000	5,768	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		27.00000	31	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,953.00000	3,945	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		4.00000	3	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,930.00000	5,917	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		5.00000	4	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,830.00000	5,818	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		28.00000	31	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,904.00000	3,895	32.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.45	Call			16.00000	18	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,492.00000	4,482	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			5.00000	4	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,681.00000	5,668	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			4.00000	3	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,030.00000	6,017	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			382.00000	378	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			558.00000	542	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			366.00000	361	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			592.00000	575	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			578.00000	574	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			303.00000	288	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			34.00000	35	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,709.00000	3,699	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			11.00000	11	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,887.00000	4,875	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			4.00000	3	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,079.00000	6,067	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			501.00000	497	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			377.00000	361	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			6.00000	6	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,482.00000	5,470	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			551.00000	547	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			327.00000	311	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			7.00000	6	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,383.00000	5,370	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			861.00000	859	18.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			137.00000	123	18.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			253.00000	248	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			928.00000	912	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			14.00000	14	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,689.00000	4,678	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			9.00000	9	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,085.00000	5,073	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			898.00000	896	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			123.00000	110	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			663.00000	659	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			239.00000	223	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			201.00000	196	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,176.00000	1,160	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			57.00000	55	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,933.00000	2,919	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			37.00000	37	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,612.00000	3,601	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			7.00000	6	31.98	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,383.00000	5,370	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		826.00000	823	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		152.00000	137	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,138.00000	1,140	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		63.00000	54	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		578.00000	574	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		303.00000	288	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,182.00000	1,185	18.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		58.00000	49	18.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		88.00000	88	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,264.00000	2,252	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,093.00000	1,095	18.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		69.00000	59	18.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		551.00000	547	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		327.00000	311	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		83.00000	82	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,359.00000	2,346	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		18.00000	20	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,394.00000	4,384	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,093.00000	1,095	18.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		69.00000	59	18.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,228.00000	1,231	18.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		53.00000	45	18.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,424.00000	4,436	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,927.00000	2,939	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		3.00000	3	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,459.00000	1,465	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		34.00000	29	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		1.00000	1	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,577.00000	7,565	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,674.00000	4,686	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,176.00000	3,188	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		2.00000	2	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,696.00000	1,705	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		22.00000	19	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		526.00000	521	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		351.00000	335	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		1.00000	2	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,327.00000	7,316	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		791.00000	789	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		167.00000	153	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		14.00000	14	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,689.00000	4,678	32.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,977.00000	2,988	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		3.00000	2	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,986.00000	1,997	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		12.00000	11	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,052.00000	1,053	18.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		78.00000	67	18.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,183.00000	2,194	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		9.00000	8	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		2.00000	2	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,628.00000	6,616	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		1.00000	2	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,177.00000	7,166	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,226.00000	3,238	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		2.00000	2	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,233.00000	2,243	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		8.00000	7	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,273.00000	1,278	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		49.00000	42	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		1.00000	2	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		7,277.00000	7,266	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,127.00000	3,138	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		2.00000	2	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		2,134.00000	2,144	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		10.00000	8	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		1.00000	2	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		7,377.00000	7,366	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,077.00000	3,088	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		2.00000	2	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,085.00000	2,095	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		10.00000	9	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		1.00000	2	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		7,427.00000	7,416	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,326.00000	3,337	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		2.00000	1	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		2,331.00000	2,342	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		7.00000	6	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,365.00000	1,371	19.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		41.00000	35	19.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		3,376.00000	3,387	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		2.00000	1	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		2,381.00000	2,392	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		7.00000	6	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		1,412.00000	1,418	19.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		38.00000	32	19.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		1.00000	2	33.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.10	Put		7,127.00000	7,116	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call		3,526.00000	3,537	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put		1.00000	1	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,530.00000	2,541	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		5.00000	5	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,553.00000	1,561	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		29.00000	25	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		725.00000	722	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		201.00000	186	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		100.00000	102	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,076.00000	2,066	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		2.00000	2	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,977.00000	6,966	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,625.00000	3,637	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		1.00000	1	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,629.00000	2,640	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		5.00000	4	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,648.00000	1,657	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		24.00000	21	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		2.00000	2	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,877.00000	6,866	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,675.00000	3,687	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		1.00000	1	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		2,679.00000	2,690	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		4.00000	4	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		2.00000	2	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,828.00000	6,816	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		3,725.00000	3,737	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		2,728.00000	2,740	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		4.00000	4	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		1,744.00000	1,753	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		20.00000	17	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		2.00000	2	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,778.00000	6,766	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		3,575.00000	3,587	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		1.00000	1	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,579.00000	2,590	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		5.00000	4	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,600.00000	1,608	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		26.00000	22	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		2.00000	2	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		6,927.00000	6,916	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call		3,925.00000	3,936	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put		1.00000	0	33.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,938.00000	1,948	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			13.00000	12	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,012.00000	1,013	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			88.00000	77	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			2.00000	2	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,578.00000	6,566	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			0.00000	4,036	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			0.00000	3,038	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	2	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			0.00000	2,046	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			0.00000	10	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	39	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			0.00000	3,503	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	2	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			0.00000	6,466	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.12030		8.10830		20.55	129,924.80	16	64.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			573.00000	567	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			565.00000	547	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			536.00000	530	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			628.00000	610	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			502.00000	496	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			694.00000	675	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			455.00000	449	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			797.00000	779	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			470.00000	464	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			762.00000	744	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			414.00000	407	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			906.00000	887	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			427.00000	421	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			869.00000	850	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			441.00000	435	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			833.00000	814	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			486.00000	480	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			728.00000	709	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			111.00000	110	28.85	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,052.00000	3,040	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			63.00000	64	31.36	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,255.00000	4,244	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			298.00000	291	23.83	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,340.00000	1,321	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			203.00000	201	26.02	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,945.00000	1,931	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			389.00000	382	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			981.00000	962	22.43	0.00	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	8.75	Call			377.00000	371	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,019.00000	1,000	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			345.00000	338	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,136.00000	1,118	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			316.00000	309	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,257.00000	1,239	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			335.00000	328	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,176.00000	1,158	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			355.00000	348	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,097.00000	1,078	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			274.00000	268	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,466.00000	1,447	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			260.00000	253	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,551.00000	1,533	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			240.00000	234	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,682.00000	1,664	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			253.00000	247	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,595.00000	1,576	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			227.00000	222	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,769.00000	1,752	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			227.00000	222	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,769.00000	1,752	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			90.00000	90	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,482.00000	3,470	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			234.00000	228	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,726.00000	1,708	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			198.00000	196	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,989.00000	1,976	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			182.00000	183	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,124.00000	2,113	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			160.00000	160	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,352.00000	2,340	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			178.00000	179	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,169.00000	2,159	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			192.00000	192	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,034.00000	2,021	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			192.00000	192	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,034.00000	2,021	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			173.00000	174	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,215.00000	2,204	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			173.00000	174	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,215.00000	2,204	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			145.00000	144	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,537.00000	2,524	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			142.00000	141	27.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,583.00000	2,570	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			149.00000	148	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,490.00000	2,478	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			138.00000	137	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,630.00000	2,617	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			128.00000	127	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,770.00000	2,757	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			113.00000	113	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,005.00000	2,992	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			101.00000	100	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,243.00000	3,230	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			103.00000	103	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,195.00000	3,182	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			108.00000	107	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,100.00000	3,087	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			106.00000	105	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,147.00000	3,135	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			122.00000	121	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,864.00000	2,851	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			125.00000	124	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,817.00000	2,804	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			116.00000	115	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,958.00000	2,945	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			111.00000	110	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,052.00000	3,040	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			119.00000	118	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,911.00000	2,898	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			131.00000	130	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,723.00000	2,710	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			138.00000	137	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,630.00000	2,617	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			125.00000	124	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,817.00000	2,804	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			99.00000	98	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,290.00000	3,278	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			93.00000	92	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,424.00000	3,412	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			97.00000	96	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,338.00000	3,326	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			97.00000	96	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,338.00000	3,326	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			94.00000	94	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,386.00000	3,374	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			85.00000	84	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,626.00000	3,614	30.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.45	Call			92.00000	92	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,434.00000	3,422	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			81.00000	81	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,722.00000	3,711	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			88.00000	88	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,530.00000	3,518	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			87.00000	86	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,578.00000	3,566	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			215.00000	211	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,857.00000	1,841	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			182.00000	183	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,124.00000	2,113	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			164.00000	165	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,306.00000	2,295	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			156.00000	156	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,398.00000	2,386	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			57.00000	57	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,499.00000	4,486	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			246.00000	240	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,638.00000	1,620	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			87.00000	86	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,578.00000	3,566	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			27.00000	34	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,618.00000	5,614	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			267.00000	260	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,509.00000	1,490	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			122.00000	121	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,864.00000	2,851	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			29.00000	36	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,471.00000	5,466	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			282.00000	275	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,424.00000	1,405	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			32.00000	38	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,373.00000	5,367	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			290.00000	283	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,381.00000	1,363	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			108.00000	107	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,100.00000	3,087	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			33.00000	39	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,324.00000	5,318	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			307.00000	300	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,298.00000	1,280	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			35.00000	40	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,227.00000	5,220	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			77.00000	78	30.57	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 15/03/2010 Currency Future	11.85	Put			3,819.00000	3,808	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			22.00000	31	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,864.00000	5,860	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			221.00000	217	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,813.00000	1,796	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			83.00000	83	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,674.00000	3,662	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			79.00000	79	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,771.00000	3,759	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			23.00000	31	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,815.00000	5,811	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			77.00000	78	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,819.00000	3,808	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			74.00000	75	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,915.00000	3,905	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			71.00000	72	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,012.00000	4,002	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			20.00000	28	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,061.00000	6,057	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			209.00000	206	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,901.00000	1,886	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			99.00000	98	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,290.00000	3,278	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			79.00000	79	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,771.00000	3,759	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			75.00000	76	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,867.00000	3,856	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			22.00000	30	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,913.00000	5,910	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			25.00000	33	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,717.00000	5,712	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			274.00000	268	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,466.00000	1,447	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			30.00000	37	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,422.00000	5,417	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			366.00000	359	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,058.00000	1,039	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			37.00000	42	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,129.00000	5,122	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			335.00000	328	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,176.00000	1,158	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			135.00000	134	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,676.00000	2,663	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			106.00000	105	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,147.00000	3,135	29.06	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.35	Call			34.00000	39	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,275.00000	5,269	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			119.00000	118	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,911.00000	2,898	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			94.00000	94	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,386.00000	3,374	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			28.00000	35	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,520.00000	5,515	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			142.00000	141	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,583.00000	2,570	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			135.00000	134	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,676.00000	2,663	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			36.00000	41	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,178.00000	5,171	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			325.00000	318	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,217.00000	1,198	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			28.00000	35	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,569.00000	5,564	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			39.00000	43	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,080.00000	5,073	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			152.00000	152	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,444.00000	2,432	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			43.00000	46	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,935.00000	4,926	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			156.00000	156	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,398.00000	2,386	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			44.00000	47	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,886.00000	4,877	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			47.00000	49	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,789.00000	4,779	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			169.00000	169	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,260.00000	2,249	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			160.00000	160	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,352.00000	2,340	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			46.00000	48	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,838.00000	4,828	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			187.00000	187	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,079.00000	2,067	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			58.00000	58	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,450.00000	4,438	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			554.00000	548	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			596.00000	578	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			616.00000	610	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			507.00000	490	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			209.00000	206	25.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,901.00000	1,886	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		61.00000	61	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,352.00000	4,341	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		638.00000	632	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		480.00000	462	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		62.00000	62	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,304.00000	4,292	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		178.00000	179	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,169.00000	2,159	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		169.00000	169	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,260.00000	2,249	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		52.00000	53	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,644.00000	4,632	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		594.00000	588	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		536.00000	518	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		203.00000	201	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,945.00000	1,931	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		60.00000	59	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,401.00000	4,389	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		662.00000	656	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		453.00000	435	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		221.00000	217	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,813.00000	1,796	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		790.00000	784	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		331.00000	314	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		253.00000	247	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,595.00000	1,576	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		62.00000	62	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,304.00000	4,292	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		818.00000	812	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		309.00000	292	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		847.00000	841	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		288.00000	271	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		267.00000	260	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,509.00000	1,490	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		65.00000	66	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,206.00000	4,195	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		876.00000	871	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		268.00000	251	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,459.00000	4,471	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,967.00000	2,978	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		9.00000	8	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,524.00000	1,529	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		65.00000	59	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
\$ / R On 15/03/2010 Currency Future	12.65	Call			54.00000	54	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,596.00000	4,584	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			7.00000	7	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,549.00000	7,537	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,708.00000	4,720	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,215.00000	3,226	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			7.00000	6	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,749.00000	1,757	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			41.00000	37	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			8.00000	9	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,300.00000	7,289	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,004.00000	1,000	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			196.00000	180	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			307.00000	300	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,298.00000	1,280	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			290.00000	283	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,381.00000	1,363	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			234.00000	228	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,726.00000	1,708	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			72.00000	73	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,964.00000	3,953	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,017.00000	3,028	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			8.00000	8	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,030.00000	2,041	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			22.00000	20	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,145.00000	1,143	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			137.00000	123	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			69.00000	71	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,061.00000	4,050	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			40.00000	44	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,032.00000	5,024	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,165.00000	3,177	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			7.00000	6	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,178.00000	2,188	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			19.00000	18	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,267.00000	1,267	18.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			108.00000	97	18.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,227.00000	2,237	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			18.00000	17	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,308.00000	1,310	18.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			100.00000	90	18.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,264.00000	3,276	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			6.00000	6	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,276.00000	2,286	21.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.85	Put		18.00000	16	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,350.00000	1,353	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		92.00000	83	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		686.00000	680	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		427.00000	409	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,066.00000	3,078	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		8.00000	7	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,079.00000	2,090	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		21.00000	19	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,185.00000	1,184	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		127.00000	114	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,364.00000	3,375	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		5.00000	5	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,374.00000	2,385	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		16.00000	15	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,436.00000	1,440	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		78.00000	70	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		736.00000	730	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		378.00000	360	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,413.00000	3,425	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		5.00000	4	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,424.00000	2,434	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		15.00000	14	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,480.00000	1,484	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		71.00000	64	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		762.00000	757	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		354.00000	336	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		66.00000	67	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		4,158.00000	4,147	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,562.00000	3,574	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		4.00000	4	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,571.00000	2,582	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		13.00000	12	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,613.00000	1,619	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		55.00000	49	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		41.00000	45	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,983.00000	4,975	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,612.00000	3,624	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		4.00000	3	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,621.00000	2,632	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		13.00000	12	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,658.00000	1,665	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		50.00000	45	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,712.00000	3,723	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		3.00000	3	29.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,720.00000	2,731	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		11.00000	10	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		939.00000	934	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		230.00000	214	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,662.00000	3,673	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		3.00000	3	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,670.00000	2,681	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		12.00000	11	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,703.00000	1,711	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		45.00000	41	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		907.00000	902	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		249.00000	232	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,513.00000	3,524	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		4.00000	4	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,522.00000	2,533	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		14.00000	13	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,568.00000	1,574	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		60.00000	54	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,761.00000	3,773	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		3.00000	3	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,769.00000	2,780	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		11.00000	10	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,795.00000	1,804	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		37.00000	34	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		971.00000	967	18.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		213.00000	196	18.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,911.00000	3,922	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		2.00000	2	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,918.00000	2,929	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		9.00000	9	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,936.00000	1,945	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		27.00000	25	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		1,073.00000	1,070	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		165.00000	149	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		0.00000	4,022	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		0.00000	2	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		0.00000	55	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		0.00000	4,535	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.25420	8.23990		20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		675.00000	670	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		685.00000	666	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		640.00000	634	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		750.00000	730	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		606.00000	600	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		816.00000	796	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 14/06/2010 Currency Future	8.55	Call			575.00000	568	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			885.00000	864	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			518.00000	511	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,028.00000	1,007	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			532.00000	525	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			992.00000	971	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			560.00000	553	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			920.00000	899	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			546.00000	539	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			956.00000	935	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			590.00000	584	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			850.00000	830	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			119.00000	120	29.56	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,029.00000	4,016	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			379.00000	371	23.91	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,539.00000	1,516	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			505.00000	498	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,065.00000	1,044	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			493.00000	485	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,103.00000	1,081	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			457.00000	450	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,217.00000	1,195	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			480.00000	473	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,141.00000	1,119	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			446.00000	439	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,256.00000	1,234	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			416.00000	407	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,376.00000	1,353	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			425.00000	417	23.24	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,336.00000	1,313	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			436.00000	428	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,296.00000	1,274	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			469.00000	461	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,179.00000	1,157	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			362.00000	354	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,623.00000	1,600	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			340.00000	331	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,750.00000	1,727	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			355.00000	346	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,665.00000	1,642	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			326.00000	317	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,836.00000	1,813	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			347.00000	338	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,707.00000	1,684	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			131.00000	131	29.12	0.00	0	21,978.00

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	11.90	Put			3,791.00000	3,777	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			333.00000	324	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,793.00000	1,770	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			289.00000	286	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,049.00000	2,031	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			269.00000	269	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,180.00000	2,165	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			241.00000	242	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,401.00000	2,387	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			263.00000	264	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,223.00000	2,210	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			282.00000	280	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,092.00000	2,076	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			379.00000	371	23.91	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,539.00000	1,516	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			780.00000	774	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			540.00000	520	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			318.00000	310	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,878.00000	1,856	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			303.00000	297	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,963.00000	1,943	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			276.00000	274	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,136.00000	2,120	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			252.00000	253	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,312.00000	2,299	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			109.00000	110	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,269.00000	4,255	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			757.00000	752	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			568.00000	548	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			310.00000	304	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,920.00000	1,900	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			296.00000	291	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,006.00000	1,987	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			257.00000	259	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,267.00000	2,255	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			246.00000	247	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,356.00000	2,343	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			107.00000	107	30.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,317.00000	4,303	30.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			695.00000	690	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			655.00000	636	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			303.00000	297	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,963.00000	1,943	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			252.00000	253	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,312.00000	2,299	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 14/06/2010 Currency Future	10.50	Call			230.00000	231	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,490.00000	2,477	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			102.00000	102	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,462.00000	4,447	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			282.00000	280	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,092.00000	2,076	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			246.00000	247	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,356.00000	2,343	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			235.00000	236	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,445.00000	2,432	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			225.00000	226	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,535.00000	2,522	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			216.00000	216	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,626.00000	2,612	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			97.00000	96	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,607.00000	4,592	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			715.00000	710	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			625.00000	606	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			310.00000	304	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,920.00000	1,900	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			103.00000	103	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,414.00000	4,399	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			901.00000	895	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			411.00000	391	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			371.00000	362	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,581.00000	1,558	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			296.00000	291	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,006.00000	1,987	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			927.00000	921	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			387.00000	367	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			318.00000	310	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,878.00000	1,856	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			117.00000	118	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,077.00000	4,064	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			954.00000	949	19.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			364.00000	344	19.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			388.00000	379	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,498.00000	1,475	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			371.00000	362	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,581.00000	1,558	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			115.00000	116	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,125.00000	4,112	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			982.00000	977	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			342.00000	322	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			397.00000	388	23.64	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,457.00000	1,434	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,491.00000	4,505	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,005.00000	3,019	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		15.00000	14	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,598.00000	1,599	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		108.00000	94	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		169.00000	168	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,179.00000	3,164	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		59.00000	59	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,069.00000	6,054	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		27.00000	34	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,537.00000	7,530	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,740.00000	4,755	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		1.00000	0	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,252.00000	3,265	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		12.00000	11	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,814.00000	1,817	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		74.00000	63	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		187.00000	186	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,947.00000	2,932	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		105.00000	105	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,365.00000	4,351	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		63.00000	63	32.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,823.00000	5,809	32.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		31.00000	37	33.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,291.00000	7,283	33.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,133.00000	1,128	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		243.00000	224	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		406.00000	398	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,416.00000	1,394	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		355.00000	346	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,665.00000	1,642	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		133.00000	133	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,743.00000	3,729	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,055.00000	3,068	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		15.00000	14	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,087.00000	2,093	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		47.00000	39	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,236.00000	1,233	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		196.00000	179	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		173.00000	171	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,133.00000	3,117	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		82.00000	82	31.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,042.00000	5,028	31.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,277.00000	2,286	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			37.00000	32	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,392.00000	1,390	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			152.00000	136	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			126.00000	126	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,886.00000	3,872	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			88.00000	88	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,848.00000	4,834	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			162.00000	161	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,273.00000	3,257	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			111.00000	112	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,221.00000	4,207	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			78.00000	78	31.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,188.00000	5,174	31.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,302.00000	3,315	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			12.00000	11	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,325.00000	2,334	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			35.00000	30	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,432.00000	1,431	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			142.00000	127	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			802.00000	797	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			513.00000	493	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			156.00000	155	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,366.00000	3,351	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			76.00000	75	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,286.00000	5,271	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,153.00000	3,167	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			13.00000	12	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,182.00000	2,189	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			42.00000	35	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,313.00000	1,311	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			173.00000	156	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			736.00000	731	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			596.00000	576	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			221.00000	221	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,581.00000	2,567	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			147.00000	146	28.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,507.00000	3,492	28.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			72.00000	72	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,432.00000	5,417	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,104.00000	3,117	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			14.00000	13	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,134.00000	2,141	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			44.00000	37	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,274.00000	1,271	18.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.15	Put			184.00000	167	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			144.00000	144	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,554.00000	3,539	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			100.00000	100	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,510.00000	4,495	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			71.00000	70	31.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,481.00000	5,466	31.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			211.00000	211	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,671.00000	2,657	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			141.00000	141	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,601.00000	3,587	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			98.00000	98	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,558.00000	4,544	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			70.00000	69	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,530.00000	5,515	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			153.00000	152	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,413.00000	3,398	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			74.00000	74	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,334.00000	5,320	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,351.00000	3,364	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			11.00000	10	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,373.00000	2,383	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			33.00000	29	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,473.00000	1,472	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			133.00000	118	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			826.00000	820	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			486.00000	466	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			241.00000	242	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,401.00000	2,387	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			159.00000	158	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,319.00000	3,304	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			77.00000	76	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,237.00000	5,222	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,400.00000	3,414	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			11.00000	10	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,421.00000	2,431	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			32.00000	27	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,514.00000	1,514	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			124.00000	110	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			850.00000	844	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			460.00000	440	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,450.00000	3,463	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			10.00000	9	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,470.00000	2,480	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			30.00000	26	21.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,555.00000	1,556	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			116.00000	102	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			875.00000	869	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			435.00000	415	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			166.00000	164	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,226.00000	3,210	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			113.00000	114	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,173.00000	4,160	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			80.00000	79	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,140.00000	5,125	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,598.00000	3,612	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			9.00000	8	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,615.00000	2,626	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			25.00000	22	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,683.00000	1,685	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			93.00000	81	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			176.00000	175	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,086.00000	3,070	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			84.00000	83	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,994.00000	4,979	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,648.00000	3,661	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			8.00000	7	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,664.00000	2,675	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			24.00000	21	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,726.00000	1,729	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			86.00000	75	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			180.00000	178	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,040.00000	3,024	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			121.00000	122	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,981.00000	3,968	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			85.00000	85	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,945.00000	4,930	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,698.00000	3,711	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			8.00000	7	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,712.00000	2,724	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			22.00000	20	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,770.00000	1,773	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			80.00000	69	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,011.00000	1,005	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			321.00000	301	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			183.00000	182	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,993.00000	2,978	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			124.00000	124	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,934.00000	3,920	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			87.00000	86	30.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,897.00000	4,882	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,747.00000	3,761	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		7.00000	6	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,761.00000	2,773	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		21.00000	19	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,040.00000	1,035	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		300.00000	281	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,549.00000	3,562	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		9.00000	8	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,566.00000	2,577	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		27.00000	23	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,640.00000	1,642	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		100.00000	87	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		52.00000	53	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,312.00000	6,299	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		150.00000	149	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,460.00000	3,445	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		50.00000	52	32.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,360.00000	6,348	32.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		49.00000	51	32.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,409.00000	6,397	32.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,946.00000	3,959	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		6.00000	5	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,956.00000	2,969	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		16.00000	15	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,993.00000	1,999	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		54.00000	45	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,165.00000	1,161	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		225.00000	207	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		657.00000	652	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		717.00000	698	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		95.00000	94	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,655.00000	4,640	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		57.00000	57	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,117.00000	6,103	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		0.00000	4,009	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		0.00000	5	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		0.00000	2,045	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		0.00000	41	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		0.00000	1,195	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		0.00000	191	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.95290	12.89940		17.32	2,137,228.50	165	22,084.00
£ / R On 14/09/2009 Currency Future	12.90	Call		412.00000	432	17.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		412.00000	379	17.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.10	Call			338.00000	353	17.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			539.00000	500	17.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			293.00000	304	18.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			644.00000	601	18.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			280.00000	289	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			680.00000	636	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			244.00000	248	19.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			795.00000	745	19.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			200.00000	204	19.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			951.00000	901	19.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			233.00000	236	19.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			834.00000	783	19.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			255.00000	261	18.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			756.00000	708	18.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			255.00000	261	18.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			756.00000	708	18.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			338.00000	353	17.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			539.00000	500	17.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			223.00000	225	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			874.00000	822	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			267.00000	274	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			718.00000	672	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			322.00000	336	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			573.00000	533	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			307.00000	319	18.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			608.00000	566	18.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			322.00000	336	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			573.00000	533	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			373.00000	391	17.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			473.00000	438	17.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			392.00000	411	17.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			442.00000	408	17.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			412.00000	432	17.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			412.00000	379	17.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			477.00000	510	17.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			328.00000	307	17.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			432.00000	457	17.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			383.00000	354	17.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			355.00000	371	17.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			506.00000	468	17.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			213.00000	214	19.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			914.00000	861	19.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			200.00000	204	19.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			951.00000	901	19.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			109.00000	132	21.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.10	Put			1,310.00000	1,279	21.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			165.00000	176	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,066.00000	1,023	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			144.00000	160	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,145.00000	1,107	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			154.00000	167	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,105.00000	1,065	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			144.00000	160	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,145.00000	1,107	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			117.00000	138	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,268.00000	1,236	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			88.00000	115	21.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,439.00000	1,412	21.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			95.00000	120	21.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,395.00000	1,367	21.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			109.00000	132	21.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,310.00000	1,279	21.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			76.00000	105	21.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,527.00000	1,502	21.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			65.00000	96	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,616.00000	1,593	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			61.00000	92	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,661.00000	1,639	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			82.00000	110	21.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,483.00000	1,457	21.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			35.00000	68	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,985.00000	1,966	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			23.00000	56	24.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,223.00000	2,203	24.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			9.00000	39	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,710.00000	2,686	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			15.00000	47	24.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,465.00000	2,444	24.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			17.00000	50	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,368.00000	2,347	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			21.00000	54	24.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,271.00000	2,251	24.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			35.00000	68	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,985.00000	1,966	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			52.00000	84	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,752.00000	1,731	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			41.00000	74	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,891.00000	1,871	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			23.00000	56	24.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,223.00000	2,203	24.17	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 14/09/2009 Currency Future	15.00	Call		27.00000	61	23.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		2,127.00000	2,108	23.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		32.00000	66	23.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		2,032.00000	2,013	23.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		25.00000	58	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		2,175.00000	2,155	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		29.00000	63	23.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		2,080.00000	2,060	23.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		38.00000	71	23.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,938.00000	1,918	23.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		32.00000	66	23.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		2,032.00000	2,013	23.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		16.00000	48	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,417.00000	2,395	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		19.00000	52	24.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		2,320.00000	2,299	24.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		44.00000	77	22.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,845.00000	1,825	22.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		15.00000	47	24.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,465.00000	2,444	24.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		9.00000	39	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,710.00000	2,686	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		12.00000	43	25.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		2,563.00000	2,540	25.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		8.00000	38	25.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,759.00000	2,735	25.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		8.00000	36	26.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,808.00000	2,784	26.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		11.00000	42	25.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,612.00000	2,589	25.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		71.00000	100	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,571.00000	1,548	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		6.00000	34	26.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,907.00000	2,881	26.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		48.00000	81	22.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,798.00000	1,778	22.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		38.00000	71	23.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,938.00000	1,918	23.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		13.00000	45	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,514.00000	2,492	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		82.00000	110	21.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,483.00000	1,457	21.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		126.00000	145	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		1,227.00000	1,192	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		135.00000	152	20.59	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.95	Put		1,186.00000	1,149	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		102.00000	126	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,353.00000	1,323	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		56.00000	88	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,707.00000	1,685	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		16.00000	48	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,417.00000	2,395	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		5.00000	32	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		3,006.00000	2,979	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		13.00000	45	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,514.00000	2,492	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		6.00000	34	26.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,907.00000	2,881	26.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		5.00000	32	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		3,006.00000	2,979	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		4.00000	30	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		3,105.00000	3,077	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		3.00000	28	27.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		3,204.00000	3,175	27.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		25.00000	58	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		2,175.00000	2,155	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		10.00000	40	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,661.00000	2,637	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		7.00000	35	26.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,857.00000	2,832	26.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		10.00000	40	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,661.00000	2,637	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		6.00000	33	26.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,956.00000	2,930	26.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		5.00000	31	26.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		3,055.00000	3,028	26.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		4.00000	29	27.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		3,154.00000	3,126	27.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		71.00000	100	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,571.00000	1,548	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		2.00000	25	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		3,403.00000	3,372	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		102.00000	126	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,353.00000	1,323	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		48.00000	81	22.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,798.00000	1,778	22.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		21.00000	54	24.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		2,271.00000	2,251	24.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		52.00000	84	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,752.00000	1,731	22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.75	Call			176.00000	185	19.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,027.00000	982	19.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			154.00000	167	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,105.00000	1,065	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			117.00000	138	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,268.00000	1,236	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			56.00000	88	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,707.00000	1,685	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			165.00000	176	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,066.00000	1,023	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			188.00000	194	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			989.00000	941	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			76.00000	105	21.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,527.00000	1,502	21.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			213.00000	214	19.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			914.00000	861	19.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,799.00000	4,853	32.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	32.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,299.00000	3,359	29.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	6	29.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,807.00000	1,884	21.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			8.00000	31	21.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			556.00000	597	17.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			256.00000	244	17.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			0.00000	16	30.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,201.00000	4,163	30.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			0.00000	7	33.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,701.00000	5,654	33.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	3	36.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,201.00000	7,150	36.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,249.00000	5,303	32.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	32.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,749.00000	3,807	31.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	4	31.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,251.00000	2,323	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			2.00000	20	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			865.00000	911	16.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			115.00000	108	16.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			1.00000	21	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,752.00000	3,718	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			0.00000	9	32.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,251.00000	5,206	32.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	4	35.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,751.00000	6,701	35.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,499.00000	5,553	32.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	32.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		3,999.00000	4,056	32.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	3	32.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,500.00000	2,568	25.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		1.00000	15	25.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,068.00000	1,116	16.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		68.00000	63	16.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		2.00000	24	28.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,502.00000	3,471	28.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		0.00000	10	32.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		5,001.00000	4,957	32.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	5	35.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,501.00000	6,452	35.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		528.00000	567	17.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		279.00000	264	17.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		615.00000	661	17.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		216.00000	208	17.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		502.00000	538	17.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		302.00000	285	17.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		454.00000	483	17.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		355.00000	330	17.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		648.00000	694	17.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		198.00000	191	17.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		585.00000	628	17.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		235.00000	226	17.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		432.00000	457	17.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		383.00000	354	17.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		267.00000	274	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		718.00000	672	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		502.00000	538	17.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		302.00000	285	17.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		307.00000	319	18.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		608.00000	566	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.16730	13.11460		18.43	39,501.90	3	13,294.00
£ / R On 14/12/2009 Currency Future	13.10	Call		665.00000	685	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		651.00000	618	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		573.00000	591	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		808.00000	773	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		525.00000	541	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		910.00000	873	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		469.00000	496	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,004.00000	978	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		402.00000	442	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,137.00000	1,125	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		402.00000	442	20.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Put		1,137.00000	1,125	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		451.00000	481	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,037.00000	1,014	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		451.00000	481	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,037.00000	1,014	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		469.00000	496	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,004.00000	978	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		487.00000	510	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		972.00000	943	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		487.00000	510	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		972.00000	943	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		590.00000	608	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		775.00000	741	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		540.00000	557	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		876.00000	839	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		434.00000	468	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,070.00000	1,050	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		506.00000	525	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		941.00000	908	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		434.00000	468	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,070.00000	1,050	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		556.00000	573	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		841.00000	806	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		626.00000	645	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		712.00000	678	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		645.00000	665	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		681.00000	648	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		665.00000	685	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		651.00000	618	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		727.00000	755	18.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		562.00000	537	18.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		706.00000	731	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		591.00000	564	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		487.00000	510	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		972.00000	943	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		418.00000	455	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,103.00000	1,087	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		278.00000	344	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,464.00000	1,477	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		356.00000	406	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,242.00000	1,239	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		342.00000	395	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,278.00000	1,278	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		342.00000	395	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,278.00000	1,278	20.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.10	Call			329.00000	384	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,314.00000	1,317	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			290.00000	354	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,426.00000	1,437	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			245.00000	318	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,580.00000	1,601	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			267.00000	335	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,502.00000	1,518	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			255.00000	327	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,541.00000	1,559	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			234.00000	310	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,620.00000	1,642	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			164.00000	253	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,949.00000	1,985	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			171.00000	259	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,907.00000	1,942	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			215.00000	294	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,700.00000	1,727	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			196.00000	279	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,782.00000	1,812	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			179.00000	266	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,865.00000	1,898	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			149.00000	241	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,035.00000	2,073	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			136.00000	229	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,121.00000	2,162	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			123.00000	217	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,209.00000	2,250	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			83.00000	174	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,569.00000	2,606	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			329.00000	384	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,314.00000	1,317	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			303.00000	364	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,388.00000	1,396	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			386.00000	430	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,172.00000	1,162	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			215.00000	294	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,700.00000	1,727	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			315.00000	374	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,351.00000	1,356	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			224.00000	302	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,660.00000	1,684	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			205.00000	287	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,741.00000	1,769	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			188.00000	272	22.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.75	Put		1,823.00000	1,855	22.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		129.00000	223	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,165.00000	2,206	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		402.00000	442	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,137.00000	1,125	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		371.00000	418	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,206.00000	1,200	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		315.00000	374	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,351.00000	1,356	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		224.00000	302	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,660.00000	1,684	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		156.00000	247	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,992.00000	2,029	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		205.00000	287	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,741.00000	1,769	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		142.00000	235	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,078.00000	2,118	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		386.00000	430	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,172.00000	1,162	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		255.00000	327	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,541.00000	1,559	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		164.00000	253	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,949.00000	1,985	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		267.00000	335	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,502.00000	1,518	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,815.00000	4,871	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	3	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,318.00000	3,394	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		3.00000	27	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		1,889.00000	1,947	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		75.00000	80	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		795.00000	830	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		480.00000	463	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		68.00000	156	24.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,753.00000	2,789	24.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		13.00000	73	26.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,198.00000	4,205	26.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		2.00000	33	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,687.00000	5,665	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		0.00000	20	30.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,186.00000	7,152	30.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,265.00000	5,319	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	1	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,766.00000	3,836	26.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		1.00000	19	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.85	Call			2,299.00000	2,371	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			34.00000	54	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,065.00000	1,093	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			300.00000	276	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			107.00000	199	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,342.00000	2,382	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			22.00000	91	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,757.00000	3,774	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			4.00000	41	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,239.00000	5,224	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	22	29.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,736.00000	6,705	29.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,515.00000	5,568	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	1	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,015.00000	4,083	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			0.00000	16	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,536.00000	2,613	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			21.00000	46	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,240.00000	1,263	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			225.00000	196	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			29.00000	103	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,514.00000	3,536	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			5.00000	47	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,990.00000	4,980	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	24	28.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,486.00000	6,457	28.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			556.00000	573	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			841.00000	806	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			749.00000	779	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			534.00000	512	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			905.00000	940	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			390.00000	373	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			845.00000	884	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			431.00000	416	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			749.00000	779	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			534.00000	512	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			820.00000	856	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			455.00000	439	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			772.00000	804	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			507.00000	487	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			685.00000	708	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			621.00000	590	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			608.00000	627	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			743.00000	709	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			356.00000	406	20.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.00	Put			1,242.00000	1,239	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			573.00000	591	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			808.00000	773	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			645.00000	665	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			681.00000	648	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			626.00000	645	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			712.00000	678	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			329.00000	384	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,314.00000	1,317	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			540.00000	557	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			876.00000	839	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			371.00000	418	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,206.00000	1,200	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	541	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			0.00000	873	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.38500		13.33090		18.70	0.00	0	20.00
£ / R On 15/03/2010 Currency Future	13.30	Call			0.00000	878	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			0.00000	793	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			763.00000	784	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			982.00000	949	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			714.00000	733	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,083.00000	1,048	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			698.00000	717	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,117.00000	1,082	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			653.00000	671	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,223.00000	1,186	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			612.00000	629	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,331.00000	1,294	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			668.00000	686	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,187.00000	1,151	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			683.00000	701	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,152.00000	1,116	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			781.00000	802	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			950.00000	917	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			730.00000	750	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,049.00000	1,015	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			639.00000	657	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,258.00000	1,222	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			746.00000	766	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,015.00000	981	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,869.00000	3,921	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			38.00000	36	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,897.00000	2,949	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			66.00000	64	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,972.00000	2,017	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 15/03/2010 Currency Future	11.50	Put			142.00000	132	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,247.00000	1,281	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			416.00000	396	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			507.00000	520	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,676.00000	1,635	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			343.00000	350	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,512.00000	2,465	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			234.00000	237	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,403.00000	3,352	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			157.00000	165	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,326.00000	4,280	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,771.00000	3,824	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			40.00000	39	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,801.00000	2,852	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			71.00000	67	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,891.00000	1,934	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			160.00000	149	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,190.00000	1,223	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			459.00000	438	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			486.00000	499	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,755.00000	1,714	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			329.00000	336	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,598.00000	2,551	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			225.00000	229	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,494.00000	3,444	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			149.00000	159	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,418.00000	4,374	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,673.00000	3,726	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			42.00000	41	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,706.00000	2,756	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			75.00000	71	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,811.00000	1,853	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			180.00000	168	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,136.00000	1,167	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			505.00000	482	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			467.00000	480	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,836.00000	1,795	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			317.00000	323	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,686.00000	2,638	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			217.00000	220	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,586.00000	3,535	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			141.00000	153	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,510.00000	4,468	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,575.00000	3,628	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			45.00000	43	22.36	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 15/03/2010 Currency Future	10.80	Call			2,611.00000	2,661	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			80.00000	76	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,732.00000	1,774	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			201.00000	189	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,084.00000	1,113	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			553.00000	528	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			449.00000	461	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,918.00000	1,876	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			304.00000	310	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,774.00000	2,725	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			209.00000	213	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,678.00000	3,628	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			134.00000	147	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,603.00000	4,562	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,429.00000	3,482	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			48.00000	47	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,469.00000	2,518	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			88.00000	83	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,618.00000	1,658	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			237.00000	223	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,009.00000	1,037	18.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			628.00000	602	18.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			424.00000	435	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,043.00000	2,000	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			287.00000	293	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,906.00000	2,858	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			198.00000	202	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,817.00000	3,767	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			123.00000	139	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,742.00000	4,704	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,527.00000	3,579	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			46.00000	44	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,563.00000	2,613	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			82.00000	78	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,694.00000	1,735	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			213.00000	200	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,058.00000	1,087	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			577.00000	552	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			440.00000	452	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,960.00000	1,917	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			299.00000	304	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,818.00000	2,769	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			205.00000	209	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,724.00000	3,674	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			130.00000	144	25.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.85	Put			4,649.00000	4,609	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,820.00000	3,872	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			39.00000	37	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,849.00000	2,900	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			68.00000	65	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,931.00000	1,975	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			150.00000	140	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,219.00000	1,251	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			438.00000	416	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			496.00000	510	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,715.00000	1,675	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			336.00000	343	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,555.00000	2,508	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			229.00000	233	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,448.00000	3,398	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			153.00000	162	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,372.00000	4,327	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,624.00000	3,677	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			43.00000	42	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,658.00000	2,708	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			77.00000	73	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,771.00000	1,813	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			190.00000	178	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,109.00000	1,140	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			529.00000	505	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			458.00000	470	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,877.00000	1,835	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			310.00000	317	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,730.00000	2,682	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			213.00000	216	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,632.00000	3,581	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			137.00000	150	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,556.00000	4,515	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,722.00000	3,775	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			41.00000	40	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,754.00000	2,804	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			73.00000	69	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,850.00000	1,893	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			169.00000	158	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,163.00000	1,194	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			482.00000	459	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			477.00000	489	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,796.00000	1,754	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			323.00000	330	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,642.00000	2,595	23.02	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 15/03/2010 Currency Future	16.65	Call		221.00000	224	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,540.00000	3,489	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		145.00000	156	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,464.00000	4,421	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		3,478.00000	3,530	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		47.00000	45	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		2,516.00000	2,565	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		85.00000	80	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		1,656.00000	1,696	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		225.00000	211	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,034.00000	1,062	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put		603.00000	577	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		432.00000	443	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		2,001.00000	1,958	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		293.00000	298	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,862.00000	2,813	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		201.00000	205	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,770.00000	3,720	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		127.00000	141	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,696.00000	4,656	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		714.00000	733	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,083.00000	1,048	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		0.00000	4,118	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		0.00000	33	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		0.00000	3,142	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		0.00000	57	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		0.00000	2,187	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		0.00000	102	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		0.00000	1,405	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		0.00000	320	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		0.00000	565	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		0.00000	1,480	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		0.00000	381	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		0.00000	2,296	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		0.00000	256	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		0.00000	3,171	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		0.00000	179	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		0.00000	4,094	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.59890	13.54290		18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		0.00000	1,026	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		0.00000	977	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		929.00000	952	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,136.00000	1,103	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		863.00000	884	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,270.00000	1,236	19.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.10	Call			817.00000	838	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,374.00000	1,339	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			774.00000	794	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,482.00000	1,445	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			832.00000	853	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,339.00000	1,304	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			847.00000	869	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,304.00000	1,270	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			863.00000	884	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,270.00000	1,236	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			879.00000	901	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,236.00000	1,202	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,059.00000	1,086	18.72	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put			916.00000	887	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			946.00000	970	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,103.00000	1,071	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			274.00000	281	24.65	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,231.00000	4,182	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			895.00000	917	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,202.00000	1,169	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			803.00000	823	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,410.00000	1,374	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			946.00000	970	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,103.00000	1,071	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			879.00000	901	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,236.00000	1,202	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,020.00000	1,045	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			977.00000	946	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,039.00000	1,065	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			946.00000	916	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,122.00000	1,150	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			829.00000	801	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,079.00000	1,107	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			887.00000	858	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			912.00000	934	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,169.00000	1,136	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			685.00000	703	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,743.00000	1,704	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			748.00000	766	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,555.00000	1,518	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,601.00000	1,640	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			408.00000	391	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,309.00000	1,342	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			616.00000	593	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			535.00000	549	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 14/06/2010 Currency Future	15.35	Put			2,342.00000	2,300	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			391.00000	396	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,198.00000	3,148	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			287.00000	293	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,094.00000	4,044	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			205.00000	218	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,012.00000	4,969	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,635.00000	1,674	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			392.00000	375	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,334.00000	1,368	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			591.00000	569	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,100.00000	1,128	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			857.00000	829	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			761.00000	780	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,518.00000	1,481	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			544.00000	558	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,301.00000	2,259	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			398.00000	403	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,155.00000	3,104	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			291.00000	297	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,048.00000	3,998	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			210.00000	221	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,967.00000	4,922	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,956.00000	5,012	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			13.00000	13	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,505.00000	3,560	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			63.00000	61	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,153.00000	2,199	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			210.00000	200	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,188.00000	1,218	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			745.00000	719	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			424.00000	430	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,982.00000	2,931	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			266.00000	273	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,323.00000	4,274	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			148.00000	176	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,705.00000	5,677	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			76.00000	115	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,133.00000	7,116	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,399.00000	5,455	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			6.00000	6	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,945.00000	3,999	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			52.00000	51	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,531.00000	2,582	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			138.00000	133	17.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.65	Call			1,414.00000	1,449	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			521.00000	500	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			487.00000	499	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,594.00000	2,550	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			305.00000	311	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,912.00000	3,862	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			180.00000	200	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,287.00000	5,251	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			93.00000	131	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,700.00000	6,682	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,647.00000	5,703	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			4.00000	4	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,184.00000	4,239	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			41.00000	40	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,751.00000	2,804	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			108.00000	105	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,568.00000	1,606	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			425.00000	407	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			526.00000	541	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,384.00000	2,342	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			329.00000	334	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,687.00000	3,636	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			201.00000	215	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,058.00000	5,016	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			104.00000	141	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,461.00000	6,442	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,090.00000	4,144	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			47.00000	46	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,117.00000	3,171	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			74.00000	72	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,234.00000	2,281	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			191.00000	182	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,502.00000	1,539	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			459.00000	440	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			710.00000	727	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,667.00000	1,628	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			510.00000	524	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,467.00000	2,425	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			373.00000	378	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,330.00000	3,279	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,214.00000	3,268	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			71.00000	69	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,318.00000	2,366	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			175.00000	167	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			735.00000	753	20.35	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	14.40	Put			1,592.00000	1,554	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			385.00000	390	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,242.00000	3,191	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			283.00000	289	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,140.00000	4,090	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,232.00000	4,287	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			39.00000	38	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,262.00000	3,317	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			69.00000	68	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,360.00000	2,409	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			167.00000	160	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			270.00000	277	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,277.00000	4,228	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			651.00000	668	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,859.00000	1,819	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			472.00000	483	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,679.00000	2,634	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			345.00000	350	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,552.00000	3,501	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			255.00000	260	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,462.00000	4,412	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			600.00000	614	21.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,057.00000	2,016	21.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			438.00000	444	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,895.00000	2,845	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			320.00000	325	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,777.00000	3,726	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			237.00000	241	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,694.00000	4,643	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,847.00000	3,902	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			54.00000	53	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,886.00000	2,939	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			93.00000	90	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,035.00000	2,080	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			242.00000	231	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,360.00000	1,394	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			567.00000	546	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			552.00000	567	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,260.00000	2,218	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			404.00000	409	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,111.00000	3,060	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			296.00000	302	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,003.00000	3,953	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			214.00000	224	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,921.00000	4,875	25.39	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 14/06/2010 Currency Future	9.90	Call			3,700.00000	3,755	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			58.00000	56	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,921.00000	1,965	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			278.00000	266	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,284.00000	1,316	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			641.00000	617	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,652.00000	3,706	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			59.00000	57	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,707.00000	2,759	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			114.00000	110	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,884.00000	1,927	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			291.00000	278	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,259.00000	1,291	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			666.00000	642	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			518.00000	532	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,425.00000	2,384	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			379.00000	384	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,286.00000	3,235	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			278.00000	285	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,185.00000	4,136	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			197.00000	211	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,104.00000	5,063	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,554.00000	3,609	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			61.00000	60	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,619.00000	2,670	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			126.00000	121	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,811.00000	1,853	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			318.00000	304	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,211.00000	1,242	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			718.00000	693	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			502.00000	516	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,509.00000	2,468	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			367.00000	372	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,374.00000	3,323	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			188.00000	206	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,195.00000	5,157	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,457.00000	3,511	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			64.00000	62	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,739.00000	1,780	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			346.00000	331	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,166.00000	1,195	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			773.00000	746	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			356.00000	361	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,463.00000	3,412	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			262.00000	269	24.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.65	Put		4,369.00000	4,320	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,749.00000	3,804	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		56.00000	55	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,796.00000	2,849	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		103.00000	100	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,959.00000	2,003	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		266.00000	254	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,896.00000	3,951	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		53.00000	52	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,931.00000	2,985	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		88.00000	86	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,074.00000	2,120	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		231.00000	221	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,387.00000	1,422	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		544.00000	523	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		562.00000	576	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,219.00000	2,177	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		411.00000	416	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,068.00000	3,017	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		300.00000	306	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,958.00000	3,907	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		219.00000	227	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,876.00000	4,829	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,931.00000	2,985	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		88.00000	86	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,074.00000	2,120	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		231.00000	221	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,387.00000	1,422	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		544.00000	523	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		562.00000	576	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,219.00000	2,177	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		3,603.00000	3,657	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		60.00000	59	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		2,663.00000	2,714	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		120.00000	115	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,847.00000	1,890	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		304.00000	291	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,235.00000	1,266	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		692.00000	667	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		192.00000	208	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,150.00000	5,110	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,575.00000	2,626	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		132.00000	127	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,775.00000	1,816	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		332.00000	317	17.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.60	Call		494.00000	508	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,551.00000	2,509	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		361.00000	367	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,419.00000	3,368	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		184.00000	203	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,241.00000	5,204	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		0.00000	4,097	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		0.00000	49	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		0.00000	3,122	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		0.00000	73	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		0.00000	2,239	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		0.00000	190	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		0.00000	1,506	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		0.00000	457	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		0.00000	605	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		0.00000	2,056	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		0.00000	437	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		0.00000	2,888	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		0.00000	320	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		0.00000	3,771	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		0.00000	238	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		0.00000	4,689	25.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.09980	10.99290		16.07	2,508,554.80	226	22,721.00
€ / R On 14/09/2009 Currency Future	11.00	Call		330.00000	373	16.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		337.00000	274	16.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		277.00000	307	16.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		434.00000	357	16.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		235.00000	251	16.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		542.00000	451	16.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		222.00000	234	17.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		579.00000	484	17.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		195.00000	204	17.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		652.00000	554	17.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		131.00000	144	17.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		838.00000	744	17.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		167.00000	178	17.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		724.00000	628	17.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		195.00000	204	17.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		652.00000	554	17.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		181.00000	190	17.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		688.00000	591	17.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		211.00000	219	17.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		618.00000	519	17.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		222.00000	234	17.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.35	Put			579.00000	484	17.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			154.00000	166	17.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			761.00000	666	17.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			142.00000	155	17.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			799.00000	705	17.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			110.00000	125	18.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			917.00000	826	18.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			101.00000	117	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			958.00000	867	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			120.00000	134	18.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			877.00000	785	18.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			92.00000	109	18.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			999.00000	909	18.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			77.00000	95	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			1,084.00000	995	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			84.00000	102	18.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			1,041.00000	952	18.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			70.00000	88	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			1,127.00000	1,039	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			64.00000	82	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			1,171.00000	1,083	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			35.00000	55	19.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,442.00000	1,355	19.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			43.00000	63	19.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,350.00000	1,263	19.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			48.00000	67	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,305.00000	1,217	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			32.00000	51	19.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,489.00000	1,401	19.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			29.00000	48	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,536.00000	1,448	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			23.00000	42	20.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,630.00000	1,542	20.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			21.00000	39	20.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,678.00000	1,589	20.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			15.00000	32	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,822.00000	1,732	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			9.00000	25	21.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			2,016.00000	1,925	21.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			6.00000	20	21.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			2,213.00000	2,120	21.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			7.00000	21	21.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,164.00000	2,071	21.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			7.00000	21	21.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,164.00000	2,071	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 14/09/2009 Currency Future	13.50	Call			3.00000	14	22.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,510.00000	2,414	22.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			2.00000	13	22.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,559.00000	2,464	22.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			3.00000	15	22.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,460.00000	2,365	22.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			4.00000	16	22.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,411.00000	2,316	22.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			4.00000	17	22.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,361.00000	2,267	22.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			4.00000	17	22.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,361.00000	2,267	22.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			5.00000	19	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,262.00000	2,169	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			2.00000	12	23.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,709.00000	2,612	23.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1.00000	10	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,858.00000	2,760	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1.00000	9	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,908.00000	2,810	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			2.00000	13	23.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,609.00000	2,513	23.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			5.00000	18	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,312.00000	2,218	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			5.00000	18	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,312.00000	2,218	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			4.00000	16	22.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,411.00000	2,316	22.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			8.00000	24	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			2,065.00000	1,974	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			1.00000	11	23.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,758.00000	2,661	23.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			2.00000	12	23.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,659.00000	2,562	23.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1.00000	9	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,908.00000	2,810	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			1.00000	9	24.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,958.00000	2,859	24.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1.00000	9	24.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			3,008.00000	2,909	24.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1.00000	8	24.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,108.00000	3,008	24.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1.00000	10	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,808.00000	2,711	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			7.00000	22	21.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.10	Put			2,114.00000	2,022	21.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	7	24.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,207.00000	3,107	24.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	4	26.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,857.00000	3,754	26.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1.00000	10	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,808.00000	2,711	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1.00000	8	24.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,108.00000	3,008	24.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	7	25.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,307.00000	3,207	25.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	6	25.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,407.00000	3,306	25.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			0.00000	6	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,507.00000	3,406	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			0.00000	5	26.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,607.00000	3,505	26.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			2.00000	13	23.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,609.00000	2,513	23.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	7	25.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,307.00000	3,207	25.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	6	25.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,407.00000	3,306	25.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			19.00000	37	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,726.00000	1,637	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			15.00000	32	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,822.00000	1,732	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			12.00000	28	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,919.00000	1,828	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			2.00000	13	22.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,559.00000	2,464	22.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			1.00000	8	24.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			3,058.00000	2,958	24.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	8	24.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			3,158.00000	3,058	24.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	7	25.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,257.00000	3,157	25.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			7.00000	22	21.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			2,114.00000	2,022	21.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			12.00000	28	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,919.00000	1,828	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			13.00000	30	20.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,870.00000	1,780	20.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			11.00000	27	21.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,968.00000	1,877	21.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.85	Call		1.00000	10	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,858.00000	2,760	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		8.00000	24	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		2,065.00000	1,974	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		2.00000	12	23.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,659.00000	2,562	23.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		17.00000	34	20.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,774.00000	1,685	20.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		23.00000	42	20.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,630.00000	1,542	20.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		39.00000	58	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,396.00000	1,309	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		26.00000	45	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,583.00000	1,495	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		58.00000	77	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,215.00000	1,127	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		39.00000	58	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,396.00000	1,309	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		13.00000	30	20.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,870.00000	1,780	20.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		64.00000	82	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		1,171.00000	1,083	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		53.00000	72	19.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,260.00000	1,172	19.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		58.00000	77	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,215.00000	1,127	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		21.00000	39	20.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,678.00000	1,589	20.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		4,593.00000	4,700	18.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	18.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,093.00000	3,200	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,596.00000	1,712	20.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		3.00000	12	20.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		371.00000	431	16.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		278.00000	231	16.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	2	27.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,407.00000	4,302	27.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	29.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,907.00000	5,801	29.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	28.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		7,407.00000	7,300	28.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		4,893.00000	5,000	18.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	18.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,393.00000	3,500	18.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	18.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		1,894.00000	2,008	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		1.00000	8	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		538.00000	631	16.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		145.00000	131	16.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		0.00000	3	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		4,107.00000	4,004	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		0.00000	0	28.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,607.00000	5,501	28.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		7,107.00000	7,000	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,043.00000	5,150	18.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	18.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		3,543.00000	3,650	18.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	18.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,043.00000	2,155	22.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		0.00000	6	22.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		646.00000	745	16.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		103.00000	95	16.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		0.00000	4	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,957.00000	3,854	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	1	28.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		5,457.00000	5,351	28.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	28.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,957.00000	6,850	28.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		248.00000	268	16.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		505.00000	418	16.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		294.00000	328	16.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		401.00000	328	16.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		262.00000	287	16.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		469.00000	387	16.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		211.00000	219	17.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		618.00000	519	17.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		92.00000	109	18.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		999.00000	909	18.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		154.00000	166	17.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		761.00000	666	17.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		277.00000	307	16.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		434.00000	357	16.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		101.00000	117	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		958.00000	867	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		311.00000	350	16.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		368.00000	300	16.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		142.00000	155	17.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		799.00000	705	17.79	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.95	Call		350.00000	402	16.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		307.00000	252	16.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call		446.00000	526	16.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put		203.00000	176	16.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call		395.00000	461	16.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put		252.00000	211	16.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call		0.00000	560	16.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put		0.00000	160	16.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call		0.00000	493	16.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put		0.00000	193	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.28410	11.17700		17.58	33,852.30	3	11,534.00
€ / R On 14/12/2009 Currency Future	11.20	Call		0.00000	574	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		0.00000	490	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		493.00000	534	17.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		616.00000	550	17.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		431.00000	463	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		754.00000	679	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		417.00000	447	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		790.00000	713	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		403.00000	431	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		826.00000	747	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		333.00000	350	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		1,056.00000	966	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		378.00000	402	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		901.00000	818	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		390.00000	416	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		863.00000	782	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		279.00000	287	20.40	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,302.00000	1,203	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		49.00000	44	23.44	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,472.00000	3,360	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		366.00000	388	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		939.00000	854	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		355.00000	375	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		978.00000	891	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		344.00000	362	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		1,017.00000	928	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		314.00000	327	19.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		1,137.00000	1,043	19.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		304.00000	317	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		1,177.00000	1,082	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		296.00000	306	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,219.00000	1,122	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		323.00000	339	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		1,096.00000	1,004	19.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.15	Call			287.00000	296	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,260.00000	1,162	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			270.00000	278	20.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,343.00000	1,244	20.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			222.00000	230	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,595.00000	1,496	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			237.00000	245	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,510.00000	1,410	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			244.00000	252	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,467.00000	1,368	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			208.00000	216	21.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,681.00000	1,582	21.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			202.00000	210	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,725.00000	1,626	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			196.00000	204	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,769.00000	1,670	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			190.00000	198	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,813.00000	1,714	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			168.00000	177	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,991.00000	1,893	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			149.00000	159	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,172.00000	2,075	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			130.00000	133	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,353.00000	2,249	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			139.00000	145	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,262.00000	2,161	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			135.00000	139	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,308.00000	2,205	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			135.00000	139	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,308.00000	2,205	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			109.00000	107	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,582.00000	2,473	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			106.00000	102	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,629.00000	2,518	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			113.00000	112	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,536.00000	2,427	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			117.00000	117	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,490.00000	2,383	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			121.00000	122	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,444.00000	2,338	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			117.00000	117	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,490.00000	2,383	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			126.00000	127	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,399.00000	2,293	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			95.00000	89	23.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.85	Put		2,768.00000	2,655	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		144.00000	152	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,217.00000	2,118	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		36.00000	34	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,709.00000	3,600	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		102.00000	97	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,675.00000	2,563	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		89.00000	81	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,862.00000	2,747	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		83.00000	74	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,956.00000	2,840	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		78.00000	67	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		3,051.00000	2,933	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		72.00000	61	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,145.00000	3,027	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		139.00000	145	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,262.00000	2,161	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		130.00000	133	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,353.00000	2,249	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		99.00000	93	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,722.00000	2,609	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		92.00000	85	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,815.00000	2,701	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		86.00000	77	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,909.00000	2,793	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		163.00000	172	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,036.00000	1,938	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		154.00000	163	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,127.00000	2,029	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		109.00000	107	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,582.00000	2,473	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		154.00000	163	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,127.00000	2,029	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		95.00000	89	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,768.00000	2,655	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		158.00000	167	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,081.00000	1,983	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		99.00000	93	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,722.00000	2,609	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		92.00000	85	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,815.00000	2,701	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		81.00000	71	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		3,004.00000	2,886	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		83.00000	74	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,956.00000	2,840	23.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.95	Call			173.00000	182	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,946.00000	1,848	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			178.00000	187	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,901.00000	1,803	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			158.00000	167	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,081.00000	1,983	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			113.00000	112	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,536.00000	2,427	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			178.00000	187	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,901.00000	1,803	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			184.00000	192	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,857.00000	1,758	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			163.00000	172	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,036.00000	1,938	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			229.00000	237	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,552.00000	1,453	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			215.00000	223	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,638.00000	1,539	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			253.00000	260	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,426.00000	1,326	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			208.00000	216	21.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,681.00000	1,582	21.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			261.00000	269	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,384.00000	1,285	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			244.00000	252	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,467.00000	1,368	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			215.00000	223	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,638.00000	1,539	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			805.00000	870	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			278.00000	236	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			550.00000	597	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			523.00000	463	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			46.00000	42	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,519.00000	3,408	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			930.00000	1,004	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			203.00000	170	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			642.00000	696	17.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			415.00000	362	17.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			445.00000	480	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			718.00000	646	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			41.00000	38	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,614.00000	3,504	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,680.00000	1,780	17.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			53.00000	46	17.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			594.00000	645	17.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.05	Put		467.00000	411	17.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		16.00000	20	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,389.00000	4,286	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		3.00000	11	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,876.00000	5,777	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		1.00000	5	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,374.00000	7,271	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		1,961.00000	2,065	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		34.00000	31	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		747.00000	809	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		320.00000	275	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		22.00000	24	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		4,095.00000	3,990	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		4.00000	13	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,577.00000	5,479	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		1.00000	6	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		7,074.00000	6,972	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		279.00000	287	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,302.00000	1,203	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,105.00000	2,210	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		28.00000	25	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		835.00000	902	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		258.00000	218	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		27.00000	27	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,950.00000	3,843	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		5.00000	13	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,428.00000	5,329	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		1.00000	6	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,924.00000	6,822	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,382.00000	3,488	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		5.00000	4	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,397.00000	2,502	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		20.00000	18	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,453.00000	1,547	16.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		76.00000	63	16.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		720.00000	780	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		343.00000	295	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		38.00000	36	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,661.00000	3,552	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		13.00000	18	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,636.00000	4,534	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,481.00000	3,587	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		4.00000	3	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,495.00000	2,600	20.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		18.00000	16	20.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.70	Call			1,543.00000	1,640	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			66.00000	55	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			775.00000	839	16.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			298.00000	255	16.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			43.00000	40	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,566.00000	3,456	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			14.00000	19	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,537.00000	4,435	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,531.00000	3,637	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			4.00000	3	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,544.00000	2,649	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			17.00000	15	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,588.00000	1,686	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			61.00000	52	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			15.00000	20	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,488.00000	4,385	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,283.00000	3,389	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			6.00000	5	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,299.00000	2,404	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			22.00000	20	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,364.00000	1,456	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			87.00000	72	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			667.00000	723	17.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			390.00000	339	17.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			34.00000	33	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,757.00000	3,649	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			11.00000	17	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,734.00000	4,633	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,184.00000	3,290	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			7.00000	6	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,202.00000	2,307	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			25.00000	23	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,277.00000	1,366	16.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			100.00000	82	16.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			618.00000	670	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			441.00000	386	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			30.00000	30	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,853.00000	3,746	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			10.00000	17	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,833.00000	4,733	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,085.00000	3,191	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			8.00000	7	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,191.00000	1,277	16.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			114.00000	93	16.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			572.00000	621	17.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.10	Put		495.00000	437	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		9.00000	16	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,932.00000	4,832	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,135.00000	3,240	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		8.00000	6	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,154.00000	2,258	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		27.00000	24	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,233.00000	1,321	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		106.00000	87	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		28.00000	28	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,901.00000	3,794	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		10.00000	16	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,883.00000	4,782	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,332.00000	3,438	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		5.00000	4	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,348.00000	2,453	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		21.00000	19	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,408.00000	1,501	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		81.00000	67	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		693.00000	751	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		366.00000	317	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		12.00000	18	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,685.00000	4,584	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,431.00000	3,537	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		4.00000	3	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,446.00000	2,551	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		19.00000	17	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,498.00000	1,593	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		71.00000	59	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		13.00000	19	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,586.00000	4,485	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,580.00000	3,686	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	2	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,593.00000	2,698	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		16.00000	14	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,634.00000	1,733	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		57.00000	49	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		15.00000	20	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,438.00000	4,336	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,580.00000	3,686	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	2	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,680.00000	3,786	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		3.00000	2	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,691.00000	2,796	21.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		14.00000	12	21.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.50	Call		1,726.00000	1,827	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		49.00000	43	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		898.00000	969	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		221.00000	185	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		54.00000	48	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,377.00000	3,264	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		17.00000	21	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,340.00000	4,237	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		3,879.00000	3,985	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		2.00000	1	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		2,888.00000	2,994	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		11.00000	10	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		1,914.00000	2,017	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		37.00000	33	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,034.00000	1,112	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		157.00000	128	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		68.00000	58	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		3,191.00000	3,074	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		21.00000	23	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		4,144.00000	4,039	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		0.00000	4,085	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		0.00000	1	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		0.00000	3,093	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		0.00000	9	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		0.00000	2,113	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		0.00000	29	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		0.00000	1,189	15.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		0.00000	105	15.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		0.00000	64	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		0.00000	2,980	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		0.00000	24	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		0.00000	3,940	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.47330	11.36540		17.66	0.00	0	78.00
€ / R On 15/03/2010 Currency Future	11.35	Call		0.00000	738	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		0.00000	614	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		649.00000	679	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		783.00000	706	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		585.00000	609	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		919.00000	836	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		585.00000	609	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		919.00000	836	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		556.00000	577	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		990.00000	904	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		491.00000	506	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,176.00000	1,083	19.33	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.90	Call		529.00000	548	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		1,063.00000	974	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		542.00000	562	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		1,027.00000	939	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		570.00000	593	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		955.00000	870	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		516.00000	533	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		1,100.00000	1,010	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		503.00000	520	19.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		1,138.00000	1,046	19.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		468.00000	481	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,253.00000	1,158	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		457.00000	469	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,292.00000	1,196	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		480.00000	494	19.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,214.00000	1,120	19.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		447.00000	457	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,331.00000	1,234	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,137.00000	3,242	20.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		22.00000	19	20.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,160.00000	2,263	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		45.00000	40	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,314.00000	1,389	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		198.00000	166	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		744.00000	783	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		629.00000	560	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		285.00000	288	22.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,170.00000	2,065	22.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		181.00000	176	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		3,066.00000	2,953	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		115.00000	111	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		4,000.00000	3,888	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		62.00000	55	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,947.00000	4,832	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,186.00000	3,291	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		21.00000	18	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,209.00000	2,312	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		43.00000	38	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,351.00000	1,429	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		186.00000	156	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		766.00000	806	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		601.00000	533	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		291.00000	295	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,126.00000	2,021	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		185.00000	180	23.57	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 15/03/2010 Currency Future	14.20	Put		3,020.00000	2,907	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		118.00000	114	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,952.00000	3,840	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		64.00000	57	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,899.00000	4,784	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,284.00000	3,389	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		19.00000	16	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,306.00000	2,409	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		41.00000	36	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,427.00000	1,509	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		162.00000	136	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		812.00000	856	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		546.00000	482	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		304.00000	307	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		2,038.00000	1,934	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		194.00000	189	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,928.00000	2,816	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		123.00000	119	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,858.00000	3,746	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		69.00000	62	24.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,803.00000	4,688	24.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,333.00000	3,439	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		18.00000	15	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,355.00000	2,458	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		39.00000	34	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,467.00000	1,550	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		151.00000	127	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		836.00000	881	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		520.00000	458	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		310.00000	314	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,995.00000	1,891	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		198.00000	194	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,883.00000	2,771	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		126.00000	121	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,810.00000	3,698	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		71.00000	64	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,756.00000	4,641	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,235.00000	3,340	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		20.00000	17	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,257.00000	2,360	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		42.00000	37	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,389.00000	1,469	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		174.00000	146	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		789.00000	831	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		573.00000	507	17.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.15	Call			297.00000	301	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			2,082.00000	1,978	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			190.00000	185	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,974.00000	2,862	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			120.00000	116	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,905.00000	3,793	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			67.00000	59	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,851.00000	4,736	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,481.00000	3,586	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			16.00000	13	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,501.00000	2,604	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			35.00000	31	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,587.00000	1,676	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			122.00000	103	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			911.00000	962	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			445.00000	389	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			331.00000	336	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,866.00000	1,762	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			212.00000	209	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,746.00000	2,636	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			135.00000	130	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,669.00000	3,557	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			78.00000	71	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,613.00000	4,498	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,579.00000	3,685	22.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			14.00000	12	22.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,598.00000	2,702	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			33.00000	29	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,670.00000	1,762	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			104.00000	89	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			964.00000	1,019	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			399.00000	346	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			346.00000	351	21.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,781.00000	1,678	21.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			222.00000	220	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,656.00000	2,547	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			141.00000	136	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,575.00000	3,463	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			83.00000	77	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,518.00000	4,404	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,530.00000	3,636	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			15.00000	12	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,550.00000	2,653	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			34.00000	30	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,628.00000	1,719	16.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.85	Put		113.00000	95	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		937.00000	990	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		422.00000	367	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		338.00000	343	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,823.00000	1,720	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		217.00000	214	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,701.00000	2,591	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		138.00000	133	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,622.00000	3,510	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		81.00000	74	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,565.00000	4,451	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,383.00000	3,488	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		17.00000	15	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,403.00000	2,506	17.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		38.00000	33	17.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,506.00000	1,592	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		141.00000	119	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		860.00000	907	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put		495.00000	434	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		317.00000	321	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,951.00000	1,848	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		203.00000	199	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,837.00000	2,726	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		129.00000	124	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,763.00000	3,651	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		73.00000	66	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,708.00000	4,593	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,432.00000	3,537	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		16.00000	14	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,452.00000	2,555	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		37.00000	32	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,546.00000	1,634	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		131.00000	110	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		885.00000	934	17.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		470.00000	411	17.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		324.00000	328	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,908.00000	1,805	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		207.00000	204	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,792.00000	2,681	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		132.00000	127	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,716.00000	3,604	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		76.00000	69	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,660.00000	4,546	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,629.00000	3,734	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		13.00000	11	22.20	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	8.75	Call			2,647.00000	2,751	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			32.00000	28	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,712.00000	1,805	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			96.00000	82	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			992.00000	1,049	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			377.00000	326	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			354.00000	359	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,738.00000	1,636	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			227.00000	225	22.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,611.00000	2,502	22.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			144.00000	139	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,529.00000	3,416	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			86.00000	80	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,470.00000	4,357	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,678.00000	3,784	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			13.00000	11	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,696.00000	2,800	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			31.00000	27	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,754.00000	1,849	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			89.00000	76	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,021.00000	1,079	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			355.00000	306	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			362.00000	368	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,697.00000	1,595	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			232.00000	231	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,567.00000	2,458	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			148.00000	142	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,482.00000	3,369	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			89.00000	83	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,423.00000	4,310	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,876.00000	3,982	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			10.00000	8	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,892.00000	2,997	19.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			27.00000	23	19.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,929.00000	2,028	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			63.00000	55	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,142.00000	1,208	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			277.00000	235	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			397.00000	404	20.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,532.00000	1,431	20.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			255.00000	256	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,389.00000	2,283	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			162.00000	156	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,297.00000	3,183	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			100.00000	96	25.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.50	Put			4,235.00000	4,122	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			0.00000	4,130	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			0.00000	7	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			0.00000	3,144	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			0.00000	21	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			0.00000	2,166	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			0.00000	43	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			0.00000	1,312	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			0.00000	189	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			0.00000	435	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			0.00000	1,312	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			0.00000	277	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			0.00000	2,154	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			0.00000	168	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			0.00000	3,045	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			0.00000	107	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			0.00000	3,983	25.12	0.00	0	0.00
AL12 On 06/08/2009 Index Future			311.57400		317.27100		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			244.26800		244.80000		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			274.60900		276.79700		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			307.32400		311.37900		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			286.12100		289.55100		0.00	0.00	0	587.00
ALBI On 05/11/2009 Index Future			291.27700		294.76900		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			296.91900		300.42200		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			123.44700		124.19700		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			125.69700		126.46000		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			128.07400		128.85200		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			288.04100		291.41500		0.00	0.00	0	566.00
GOVI On 05/11/2009 jGovi			293.23200		296.66700		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			298.77850		302.28000		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			7.93300		7.91100		20.64	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J157 On 15/09/2015 jSwap		9.02700	8.86000		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.58100	8.41200		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.91600	8.74500		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap		9.12500	8.95400		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap		9.10500	8.92500		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap		9.17700	9.00100		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		7.51400	7.49100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		7.36500	7.35200		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		7.50300	7.46600		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.73400	7.70100		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.98100	7.87200		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		8.28900	8.19100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.96600	7.89700		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		8.15600	8.06200		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		8.39100	8.26900		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote		8.81700	8.64900		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.93300	8.75300		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		9.06200	8.86800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote		9.02900	8.84300		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote		9.07700	8.88300		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote		9.13000	8.92900		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod		7.62200	7.64000		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod		7.39100	7.42800		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod		7.56900	7.57500		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod		7.67000	7.62000		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod		7.59300	7.46300		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod		7.72300	7.51400		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
OTH1 On 06/08/2009 Index Future			275.52100		279.26800		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			280.54100		284.35700		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			285.84700		289.73700		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.34800		7.17100		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,644.00000	2,465	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			11.00000	15	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			2,890.00000	2,708	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			6.00000	9	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,242.00000	1,242	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			21.00000	21	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.68700		8.50600		7.75	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,090.00000	3,251	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			182.00000	309	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.79200		8.60000		7.75	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			450.00000	310	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,285.00000	7,128	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.87500		8.67100		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,088.00000	841	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,743.00000	6,497	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.90900		8.69100		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,724.00000	2,267	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,633.00000	4,202	7.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			9.15100		8.95000		16.57	0.00	0	11,566.00
R186 On 06/08/2009 Bond Future	9.00	Call			2,662.00000	1,716	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,183.00000	3,145	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			13.00000	4	15.83	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			15,343.00000	17,242	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.20300		8.99600		16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,472.00000	3,513	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,434.00000	5,415	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			3,371.00000	2,579	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,743.00000	6,890	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			728.00000	488	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,546.00000	15,245	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			439.00000	283	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,086.00000	17,869	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.25000		9.03600		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,689.00000	2,100	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,435.00000	11,826	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.27500		9.05500		15.39	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 06/05/2010 Bond Future	9.00	Call		6,339.00000	5,338	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		6,851.00000	7,866	15.39	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.81400	8.63200		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call		2,807.00000	2,183	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		232.00000	375	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.90100	8.70800		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		321.00000	221	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		5,380.00000	6,061	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.98000	8.77500		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		590.00000	447	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,705.00000	6,356	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			9.01900	8.79900		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		2,045.00000	1,700	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		3,166.00000	3,636	6.73	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.15100	8.95900		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call		2,354.00000	1,678	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		763.00000	1,140	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.22900	9.03000		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		268.00000	179	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,977.00000	9,951	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.30400	9.09500		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,371.00000	1,076	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		6,213.00000	7,006	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.34400	9.12500		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		3,405.00000	2,879	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		4,047.00000	4,633	10.43	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.16800	8.96700		12.71	0.00	0	730.00
R204 On 06/08/2009 Bond Future	9.25	Call		2,522.00000	1,763	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		845.00000	1,281	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.23800	9.02900		12.28	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		292.00000	190	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,853.00000	10,968	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.30200	9.08400		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		1,520.00000	1,180	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		6,781.00000	7,684	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.33900	9.11200		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		3,777.00000	3,173	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		4,411.00000	5,074	11.48	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.83900	8.64700		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call		2,298.00000	1,757	7.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 06/08/2009 Bond Future	9.25	Put			203.00000	335	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			2.00000	0	6.84	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			6,021.00000	6,693	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.93700		8.73200		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			256.00000	173	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,497.00000	5,097	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			9.03000		8.81000		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			466.00000	346	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,741.00000	5,317	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			9.08400		8.84500		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,965.00000	1,631	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,251.00000	2,632	5.82	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.27700		9.05600		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			2,229.00000	1,458	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,053.00000	1,621	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.34300		9.11400		13.63	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			264.00000	164	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,706.00000	11,969	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.40400		9.16600		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,523.00000	1,153	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,153.00000	8,174	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.44300		9.19600		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,391.00000	3,662	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			4,078.00000	4,768	12.82	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.35700		9.12900		14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,014.00000	1,268	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,261.00000	1,926	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.41200		9.17800		15.02	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			383.00000	242	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,843.00000	11,128	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.48100		9.24300		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,893.00000	1,454	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,565.00000	7,553	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.56200		9.32400		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,141.00000	3,455	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			4,583.00000	5,298	14.19	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.81400		8.59200		20.28	0.00	0	4,603.00
R209 On 06/08/2009 Bond Future	8.75	Call			2,728.00000	1,719	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,434.00000	2,233	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			410.00000	179	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,601.00000	7,178	19.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future			8.84700		8.62000		20.64	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			9,386.00000	7,889	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			928.00000	1,267	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			417.00000	255	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,261.00000	14,935	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			231.00000	134	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,791.00000	17,531	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.87500		8.64200		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,381.00000	1,002	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,795.00000	13,291	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,345.00000	9,845	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,416.00000	1,791	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.88500		8.64700		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,002.00000	4,087	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			6,222.00000	7,218	19.86	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			284.32000		287.65200		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			289.50100		292.89300		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			294.97600		298.43500		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.31390		6.29110		16.48	0.00	0	178,728.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			186.00000	195	16.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			195.00000	181	16.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			168.00000	174	16.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			227.00000	210	16.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			137.00000	139	17.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			296.00000	275	17.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			137.00000	139	17.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			296.00000	275	17.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			124.00000	124	17.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			333.00000	310	17.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			113.00000	111	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			372.00000	347	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			103.00000	99	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			412.00000	385	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			113.00000	111	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			372.00000	347	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			103.00000	99	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			412.00000	385	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			94.00000	88	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			453.00000	424	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			151.00000	156	17.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			260.00000	242	17.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			94.00000	88	18.45	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	6.65	Put		453.00000	424	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		151.00000	156	17.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		260.00000	242	17.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		207.00000	224	16.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		166.00000	160	16.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		230.00000	254	16.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		139.00000	140	16.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		75.00000	71	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		534.00000	507	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		86.00000	79	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		495.00000	465	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		86.00000	79	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		495.00000	465	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		66.00000	63	19.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		575.00000	549	19.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		66.00000	63	19.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		575.00000	549	19.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		49.00000	51	19.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		658.00000	637	19.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		36.00000	41	20.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		745.00000	727	20.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		49.00000	51	19.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		658.00000	637	19.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		57.00000	57	19.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		616.00000	593	19.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		42.00000	46	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		701.00000	682	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		31.00000	37	20.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		790.00000	773	20.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		42.00000	46	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		701.00000	682	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		31.00000	37	20.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		790.00000	773	20.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		22.00000	30	21.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		881.00000	866	21.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		26.00000	33	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		835.00000	819	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		26.00000	33	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		835.00000	819	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		19.00000	27	21.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		928.00000	913	21.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		14.00000	22	22.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		1,022.00000	1,008	22.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		22.00000	30	21.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		881.00000	866	21.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.25	Call			16.00000	25	21.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			975.00000	961	21.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			14.00000	22	22.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			1,022.00000	1,008	22.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			9.00000	19	22.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,118.00000	1,105	22.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			19.00000	27	21.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			928.00000	913	21.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			9.00000	19	22.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,118.00000	1,105	22.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			7.00000	15	23.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,215.00000	1,202	23.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			11.00000	20	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			1,070.00000	1,056	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			8.00000	17	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,167.00000	1,153	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			5.00000	14	23.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,264.00000	1,250	23.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			230.00000	254	16.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			139.00000	140	16.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,541.00000	5,564	42.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	42.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,041.00000	4,064	42.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	42.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,541.00000	2,564	27.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	27.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,042.00000	1,071	21.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			1.00000	7	21.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			0.00000	5	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,959.00000	1,941	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	1	33.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,459.00000	3,437	33.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	40.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,959.00000	4,936	40.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	46.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,459.00000	6,436	46.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,741.00000	5,764	42.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	42.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,241.00000	4,264	42.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	42.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,741.00000	2,764	26.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	26.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,241.00000	1,268	23.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			0.00000	4	23.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			1.00000	7	26.32	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	8.05	Put		1,760.00000	1,743	26.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	1	32.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,259.00000	3,237	32.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	39.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,759.00000	4,736	39.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	46.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,259.00000	6,236	46.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,791.00000	5,814	42.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	42.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,291.00000	4,314	42.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	42.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,791.00000	2,814	26.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	26.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,291.00000	1,318	24.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	4	24.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		1.00000	7	26.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,710.00000	1,693	26.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	1	32.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,209.00000	3,187	32.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	39.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,709.00000	4,686	39.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	45.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,209.00000	6,186	45.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		320.00000	357	17.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		79.00000	93	17.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		257.00000	287	17.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		116.00000	123	17.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		517.00000	558	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		26.00000	44	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		433.00000	474	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		42.00000	60	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		356.00000	395	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		65.00000	81	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		287.00000	321	17.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		96.00000	107	17.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		474.00000	515	18.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		33.00000	52	18.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		394.00000	434	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		52.00000	70	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		186.00000	195	16.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		195.00000	181	16.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		287.00000	321	17.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		96.00000	107	17.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		394.00000	434	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		52.00000	70	18.20	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			6.37800	6.35530		17.55	0.00	0	455.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		305.00000	315	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		300.00000	287	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		286.00000	295	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		331.00000	317	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		252.00000	258	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		397.00000	380	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		223.00000	227	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		468.00000	449	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		211.00000	213	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		505.00000	485	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		211.00000	213	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		505.00000	485	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		237.00000	242	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		432.00000	414	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		199.00000	200	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		543.00000	522	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		199.00000	200	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		543.00000	522	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		237.00000	242	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		432.00000	414	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		268.00000	276	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		363.00000	348	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		286.00000	295	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		331.00000	317	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		325.00000	340	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		269.00000	262	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		325.00000	340	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		269.00000	262	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		346.00000	366	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		241.00000	238	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		146.00000	155	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		691.00000	677	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		188.00000	187	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		582.00000	559	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		173.00000	176	19.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		618.00000	598	19.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		173.00000	176	19.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		618.00000	598	19.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		159.00000	165	19.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		654.00000	637	19.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		146.00000	155	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		691.00000	677	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		123.00000	138	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		768.00000	760	20.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.10	Call			103.00000	122	20.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			848.00000	844	20.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			86.00000	109	21.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			931.00000	931	21.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			71.00000	98	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			1,016.00000	1,020	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			134.00000	146	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			729.00000	718	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			113.00000	130	20.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			808.00000	802	20.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			94.00000	116	21.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			889.00000	888	21.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			268.00000	276	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			363.00000	348	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			134.00000	146	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			729.00000	718	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			94.00000	116	21.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			889.00000	888	21.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			78.00000	103	21.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			973.00000	975	21.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			113.00000	130	20.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			808.00000	802	20.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,505.00000	5,528	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,005.00000	4,028	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,505.00000	2,529	28.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	1	28.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,021.00000	1,048	17.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			16.00000	20	17.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			8.00000	38	26.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			2,002.00000	2,010	26.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			0.00000	7	28.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,495.00000	3,479	28.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	2	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,995.00000	4,974	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	1	34.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,495.00000	6,473	34.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			5,755.00000	5,778	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,255.00000	4,278	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			2,755.00000	2,779	30.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	1	30.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,260.00000	1,291	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
ZAAD On 14/12/2009 Currency Future	5.10	Put		5.00000	13	19.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		13.00000	46	25.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,758.00000	1,768	25.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		0.00000	9	28.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,245.00000	3,231	28.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	2	31.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,745.00000	4,724	31.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	1	34.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,245.00000	6,223	34.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,805.00000	5,828	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,305.00000	4,328	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,805.00000	2,829	30.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	1	30.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,309.00000	1,340	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		4.00000	12	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		15.00000	48	25.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,710.00000	1,720	25.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		0.00000	9	28.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,195.00000	3,181	28.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	2	31.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,695.00000	4,674	31.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	1	34.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,195.00000	6,173	34.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		423.00000	454	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		167.00000	176	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		369.00000	394	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		214.00000	216	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		554.00000	589	17.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		99.00000	111	17.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		484.00000	519	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		129.00000	141	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		395.00000	423	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		189.00000	195	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		369.00000	394	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		214.00000	216	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		452.00000	486	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		147.00000	158	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		305.00000	315	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		300.00000	287	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		159.00000	165	19.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		654.00000	637	19.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		0.00000	553	17.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		0.00000	125	17.51	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			6.44280	6.41860		17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		392.00000	403	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		374.00000	360	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		373.00000	383	17.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		405.00000	390	17.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		323.00000	330	18.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		504.00000	487	18.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		308.00000	314	18.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		539.00000	521	18.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		294.00000	299	18.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		576.00000	556	18.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		294.00000	299	18.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		576.00000	556	18.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		339.00000	347	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		470.00000	454	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		323.00000	330	18.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		504.00000	487	18.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		432.00000	451	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		313.00000	308	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		355.00000	365	18.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		437.00000	422	18.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		269.00000	271	19.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		650.00000	629	19.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		237.00000	247	19.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		719.00000	704	19.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		209.00000	225	20.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		790.00000	782	20.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		183.00000	205	20.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		864.00000	862	20.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		477.00000	503	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		258.00000	260	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		502.00000	531	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		233.00000	238	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		454.00000	476	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		285.00000	283	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		411.00000	426	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		343.00000	334	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		281.00000	285	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		612.00000	592	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		253.00000	259	19.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		684.00000	666	19.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		222.00000	235	19.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		754.00000	743	19.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		558.00000	590	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		189.00000	197	17.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.00	Call			0.00000	621	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			0.00000	178	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			0.00000	559	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			0.00000	217	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			0.00000	503	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			0.00000	260	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			0.00000	451	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			0.00000	308	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			0.00000	271	19.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			0.00000	629	19.26	0.00	0	0.00
<b>Total for Derivatives:</b>								<b>59,091,862.30</b>	<b>6,775</b>	<b>925,293.00</b>

**Grand Total:** 59,091,862.30 6,775 925,293.00