



# Daily MTM Report

Daily summary for 15/06/2009

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			14.35400	14.36700			0.00	0	0.00
R153 On 31/08/2010 Bond			6.80500	6.79500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.28000	8.28000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.79500	8.79500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.36000	8.36000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.78500	8.78500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.79500	8.79500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.36500	8.36500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.89000	8.88500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.98200	8.97500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.37500	8.37000			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			8.21480	8.18310		22.32	94,544,133.20	11,509	201,519.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		370.00000	372	22.32	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		386.00000	357	22.32	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		707.00000	724	20.89	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		124.00000	109	20.89	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		515.00000	524	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		231.00000	209	21.45	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		391.00000	395	22.17	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		358.00000	330	22.17	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		300.00000	301	23.35	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		517.00000	486	23.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		175.00000	172	26.17	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		942.00000	907	26.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		487.00000	496	21.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		254.00000	231	21.59	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		285.00000	285	23.60	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		552.00000	520	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		351.00000	353	22.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		418.00000	388	22.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		316.00000	317	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		483.00000	452	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		271.00000	271	23.86	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		588.00000	556	23.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		988.00000	1,011	20.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		54.00000	46	20.97	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		462.00000	469	21.74	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		279.00000	254	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		211.00000	209	25.14	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		778.00000	745	25.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		333.00000	334	22.83	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		450.00000	419	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		285.00000	285	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		552.00000	520	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		245.00000	244	24.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		662.00000	629	24.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		233.00000	232	24.63	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		700.00000	667	24.63	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	8.80	Call			202.00000	199	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			818.00000	784	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			222.00000	220	24.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			739.00000	705	24.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			258.00000	257	24.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			625.00000	592	24.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			183.00000	181	25.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			900.00000	866	25.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			160.00000	157	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,026.00000	992	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			140.00000	137	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,157.00000	1,122	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			127.00000	124	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,244.00000	1,209	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			116.00000	113	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,333.00000	1,298	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			121.00000	118	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,288.00000	1,253	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			93.00000	90	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,560.00000	1,525	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			50.00000	48	32.38	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,267.00000	2,233	32.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			82.00000	79	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,699.00000	1,664	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			67.00000	64	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,934.00000	1,899	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			78.00000	76	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,745.00000	1,711	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			89.00000	86	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,606.00000	1,571	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			85.00000	82	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,652.00000	1,618	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			75.00000	72	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,792.00000	1,758	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			75.00000	72	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,792.00000	1,758	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			57.00000	55	31.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,124.00000	2,090	31.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			55.00000	52	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,172.00000	2,137	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			52.00000	50	32.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,219.00000	2,185	32.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			52.00000	50	32.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,219.00000	2,185	32.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			46.00000	44	32.70	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 14/09/2009 Currency Future	10.50	Put		2,363.00000	2,329	32.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		39.00000	37	33.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,556.00000	2,523	33.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		33.00000	31	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,800.00000	2,766	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		4.00000	3	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,820.00000	4,788	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		35.00000	33	33.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,702.00000	2,668	33.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		37.00000	34	33.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,653.00000	2,620	33.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		38.00000	36	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,605.00000	2,571	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		48.00000	46	32.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,315.00000	2,281	32.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		60.00000	57	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,076.00000	2,042	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		43.00000	41	33.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,460.00000	2,426	33.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		41.00000	39	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,508.00000	2,474	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		64.00000	62	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,981.00000	1,947	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		72.00000	70	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,839.00000	1,805	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		62.00000	59	31.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,029.00000	1,995	31.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		44.00000	42	32.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,411.00000	2,377	32.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		43.00000	41	33.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,460.00000	2,426	33.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		35.00000	33	33.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,702.00000	2,668	33.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		44.00000	42	32.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,411.00000	2,377	32.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		55.00000	52	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,172.00000	2,137	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		60.00000	57	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,076.00000	2,042	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		69.00000	67	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,886.00000	1,852	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		25.00000	23	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		3,141.00000	3,108	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		97.00000	94	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,514.00000	1,479	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 14/09/2009 Currency Future	9.70	Call			89.00000	86	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,606.00000	1,571	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			82.00000	79	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,699.00000	1,664	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			50.00000	48	32.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,267.00000	2,233	32.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			101.00000	98	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,468.00000	1,433	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			93.00000	90	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,560.00000	1,525	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			106.00000	103	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,423.00000	1,388	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			64.00000	62	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,981.00000	1,947	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			34.00000	32	34.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,751.00000	2,717	34.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			31.00000	30	34.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,848.00000	2,815	34.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			62.00000	59	31.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,029.00000	1,995	31.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			30.00000	28	34.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,897.00000	2,864	34.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			28.00000	26	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,995.00000	2,962	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			37.00000	34	33.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,653.00000	2,620	33.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			30.00000	28	34.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,897.00000	2,864	34.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			26.00000	24	35.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,093.00000	3,059	35.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			34.00000	32	34.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,751.00000	2,717	34.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			29.00000	27	34.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,946.00000	2,913	34.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			67.00000	64	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,934.00000	1,899	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			29.00000	27	34.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,946.00000	2,913	34.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			27.00000	25	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,044.00000	3,011	35.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			41.00000	39	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,508.00000	2,474	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			28.00000	26	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,995.00000	2,962	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			23.00000	21	35.06	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	11.35	Put		3,190.00000	3,157	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		146.00000	143	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,113.00000	1,078	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		111.00000	108	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,378.00000	1,343	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		101.00000	98	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,468.00000	1,433	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		153.00000	150	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,069.00000	1,035	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		116.00000	113	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,333.00000	1,298	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		133.00000	130	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,200.00000	1,165	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		111.00000	108	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,378.00000	1,343	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		78.00000	76	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,745.00000	1,711	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		72.00000	70	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,839.00000	1,805	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		140.00000	137	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,157.00000	1,122	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		97.00000	94	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,514.00000	1,479	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		160.00000	157	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,026.00000	992	26.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		167.00000	164	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		984.00000	949	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		153.00000	150	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,069.00000	1,035	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,783.00000	4,815	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,283.00000	3,315	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,792.00000	1,823	25.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		9.00000	8	25.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		7.00000	6	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,224.00000	4,191	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		1.00000	1	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		5,718.00000	5,686	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	0	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		7,217.00000	7,185	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call		4,983.00000	5,015	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call		3,483.00000	3,515	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put		0.00000	0	26.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,990.00000	2,021	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			7.00000	6	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			635.00000	650	20.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			152.00000	135	20.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			10.00000	8	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,026.00000	3,993	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			1.00000	1	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,518.00000	5,486	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,017.00000	6,985	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,033.00000	5,065	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,533.00000	3,565	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,039.00000	2,070	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			6.00000	5	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			670.00000	686	20.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			137.00000	121	20.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			10.00000	8	35.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,977.00000	3,943	35.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			2.00000	1	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,468.00000	5,436	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,967.00000	6,935	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			192.00000	190	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			859.00000	825	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			121.00000	118	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,288.00000	1,253	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,307.00000	1,335	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			23.00000	20	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			862.00000	883	20.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			79.00000	68	20.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,497.00000	1,528	22.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			14.00000	13	22.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,031.00000	1,055	20.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			48.00000	40	20.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,546.00000	1,577	23.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			13.00000	12	23.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,076.00000	1,101	21.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			43.00000	36	21.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,595.00000	1,626	23.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			12.00000	11	23.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,121.00000	1,147	21.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			38.00000	32	21.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			413.00000	418	22.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.10	Put		330.00000	303	22.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		18.00000	16	35.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,435.00000	3,401	35.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		6.00000	5	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,423.00000	4,390	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		222.00000	220	24.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		739.00000	705	24.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		16.00000	14	35.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,533.00000	3,499	35.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		5.00000	4	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,522.00000	4,489	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,449.00000	1,479	22.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		16.00000	14	22.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		603.00000	616	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		170.00000	152	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		15.00000	13	35.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,582.00000	3,548	35.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		5.00000	4	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,572.00000	4,539	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,401.00000	1,431	22.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		18.00000	16	22.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		945.00000	967	20.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		62.00000	53	20.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		572.00000	584	21.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		189.00000	170	21.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		14.00000	13	35.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,631.00000	3,598	35.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		5.00000	4	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,621.00000	4,589	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		17.00000	15	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,484.00000	3,450	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		5.00000	4	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,472.00000	4,439	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,694.00000	1,724	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		11.00000	10	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,213.00000	1,240	21.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		30.00000	26	21.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		783.00000	801	20.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		100.00000	87	20.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		20.00000	18	35.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,337.00000	3,303	35.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		7.00000	5	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,324.00000	4,290	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,743.00000	1,774	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		10.00000	9	24.93	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 14/09/2009 Currency Future	6.95	Call		1,260.00000	1,288	21.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		27.00000	23	21.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		822.00000	842	20.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		89.00000	77	20.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		21.00000	19	35.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,288.00000	3,254	35.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		7.00000	6	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,274.00000	4,241	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,891.00000	1,922	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		8.00000	7	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		8.00000	7	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,125.00000	4,092	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		1,941.00000	1,972	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		7.00000	7	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		9.00000	7	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		4,076.00000	4,042	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call		1,842.00000	1,873	25.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put		9.00000	8	25.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call		1,354.00000	1,383	22.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put		21.00000	18	22.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call		903.00000	925	20.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put		70.00000	60	20.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		543.00000	554	21.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		210.00000	189	21.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call		8.00000	6	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put		4,175.00000	4,142	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.34090	8.30760		22.83	1,668,180.00	200	28,645.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		542.00000	553	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		535.00000	512	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		564.00000	575	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		506.00000	484	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		523.00000	532	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		566.00000	541	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		523.00000	532	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		566.00000	541	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		488.00000	495	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		630.00000	604	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		137.00000	137	30.23	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,380.00000	2,346	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		55.00000	54	34.04	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,047.00000	4,013	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		37.00000	36	34.78	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,729.00000	4,695	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		197.00000	198	28.36	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,789.00000	1,757	28.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.50	Call			248.00000	248	26.96	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,440.00000	1,407	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			542.00000	553	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			535.00000	512	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			488.00000	495	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			630.00000	604	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			455.00000	461	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			697.00000	670	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			439.00000	445	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			732.00000	704	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			439.00000	445	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			732.00000	704	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			397.00000	402	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			839.00000	811	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			425.00000	430	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			767.00000	739	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,055.00000	1,077	20.91	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			148.00000	137	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			359.00000	363	24.81	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			952.00000	922	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			348.00000	351	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			990.00000	960	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			359.00000	363	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			952.00000	922	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			371.00000	375	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			914.00000	884	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			410.00000	416	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			803.00000	775	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			384.00000	388	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			876.00000	847	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			336.00000	340	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,029.00000	999	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			306.00000	308	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,148.00000	1,117	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			279.00000	280	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,271.00000	1,239	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			263.00000	264	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,355.00000	1,323	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			255.00000	256	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,397.00000	1,365	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			279.00000	280	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,271.00000	1,239	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			240.00000	241	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,483.00000	1,450	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			296.00000	298	25.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,189.00000	1,158	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		255.00000	256	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,397.00000	1,365	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		209.00000	209	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,702.00000	1,668	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		171.00000	171	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,013.00000	1,980	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		186.00000	186	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,878.00000	1,845	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		203.00000	204	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,745.00000	1,713	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		203.00000	204	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,745.00000	1,713	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		181.00000	181	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,923.00000	1,890	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		153.00000	152	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,195.00000	2,161	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		145.00000	144	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,287.00000	2,253	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		141.00000	140	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,333.00000	2,299	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		134.00000	133	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,426.00000	2,392	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		121.00000	120	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,613.00000	2,579	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		106.00000	105	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,848.00000	2,814	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		109.00000	108	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,801.00000	2,767	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		115.00000	114	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,707.00000	2,673	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		157.00000	157	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,149.00000	2,116	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		149.00000	148	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,241.00000	2,207	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		130.00000	130	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,473.00000	2,439	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		124.00000	123	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,566.00000	2,532	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		121.00000	120	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,613.00000	2,579	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		166.00000	166	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,058.00000	2,025	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		175.00000	176	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,968.00000	1,935	28.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.55	Call		137.00000	137	30.23	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,380.00000	2,346	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		127.00000	126	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,519.00000	2,485	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		175.00000	176	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,968.00000	1,935	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		101.00000	100	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,943.00000	2,909	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		103.00000	103	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,896.00000	2,862	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		94.00000	93	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,086.00000	3,052	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		98.00000	98	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,991.00000	2,957	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		55.00000	54	34.04	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,047.00000	4,013	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		81.00000	80	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,374.00000	3,339	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		85.00000	84	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,277.00000	3,243	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		66.00000	65	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,758.00000	3,724	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		52.00000	51	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,144.00000	4,110	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		41.00000	40	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,534.00000	4,499	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		33.00000	32	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,925.00000	4,891	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		70.00000	69	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,662.00000	3,629	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		44.00000	43	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,436.00000	4,402	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		35.00000	34	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,827.00000	4,793	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		471.00000	478	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		663.00000	637	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		316.00000	318	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,108.00000	1,077	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		221.00000	221	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,613.00000	1,580	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		62.00000	61	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,854.00000	3,820	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		31.00000	30	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,024.00000	4,989	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		505.00000	513	23.01	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 14/12/2009 Currency Future	8.40	Put		598.00000	572	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		234.00000	234	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,526.00000	1,493	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		166.00000	166	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,058.00000	2,025	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		89.00000	88	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,182.00000	3,147	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		46.00000	45	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,339.00000	4,304	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		384.00000	388	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		876.00000	847	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		74.00000	73	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,567.00000	3,532	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		27.00000	25	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,319.00000	5,284	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		49.00000	48	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,241.00000	4,207	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		35.00000	34	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,827.00000	4,793	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		25.00000	24	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,418.00000	5,383	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		410.00000	416	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		803.00000	775	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		78.00000	77	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,470.00000	3,436	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		39.00000	38	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,631.00000	4,597	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		28.00000	27	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,220.00000	5,186	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		58.00000	58	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,951.00000	3,917	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		41.00000	40	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,534.00000	4,499	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		30.00000	28	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,122.00000	5,087	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		270.00000	272	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,313.00000	1,281	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		191.00000	192	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,834.00000	1,801	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		76.00000	75	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,518.00000	3,484	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		53.00000	53	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,096.00000	4,062	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		38.00000	37	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,680.00000	4,646	34.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.55	Call			27.00000	26	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,270.00000	5,235	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			586.00000	598	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			478.00000	457	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			74.00000	73	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,567.00000	3,532	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			633.00000	646	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			425.00000	405	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			658.00000	671	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			400.00000	380	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			287.00000	289	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,230.00000	1,198	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			106.00000	105	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,848.00000	2,814	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			79.00000	78	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,422.00000	3,388	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			57.00000	56	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,999.00000	3,965	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			40.00000	39	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,582.00000	4,548	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			736.00000	752	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			329.00000	311	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			316.00000	318	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,108.00000	1,077	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			62.00000	61	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,854.00000	3,820	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			709.00000	724	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			352.00000	333	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			455.00000	461	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			697.00000	670	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			215.00000	215	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,657.00000	1,624	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			112.00000	111	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,754.00000	2,720	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			83.00000	82	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,326.00000	3,291	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			60.00000	59	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,903.00000	3,869	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			32.00000	31	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,974.00000	4,940	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			854.00000	872	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			246.00000	231	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			94.00000	93	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,086.00000	3,052	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			885.00000	904	21.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.65	Put			228.00000	213	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			371.00000	375	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			914.00000	884	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			96.00000	95	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,038.00000	3,004	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			72.00000	72	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,614.00000	3,581	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			917.00000	937	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			210.00000	196	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			683.00000	697	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			375.00000	356	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			296.00000	298	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,189.00000	1,158	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			91.00000	91	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,134.00000	3,100	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			68.00000	67	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,710.00000	3,676	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			48.00000	47	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,290.00000	4,256	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			25.00000	23	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,467.00000	5,432	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			70.00000	69	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,662.00000	3,629	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			23.00000	21	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,615.00000	5,581	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			24.00000	23	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,516.00000	5,482	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			72.00000	72	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,614.00000	3,581	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			50.00000	49	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,193.00000	4,159	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			26.00000	25	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,368.00000	5,334	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			22.00000	20	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,714.00000	5,679	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			609.00000	621	22.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			451.00000	430	22.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			586.00000	598	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			478.00000	457	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			854.00000	872	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			246.00000	231	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			658.00000	671	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			400.00000	380	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			79.00000	78	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,422.00000	3,388	33.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.85	Call		40.00000	39	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,582.00000	4,548	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		21.00000	20	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,763.00000	5,729	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		764.00000	780	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		307.00000	290	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		29.00000	28	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,171.00000	5,137	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		823.00000	840	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		265.00000	249	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		30.00000	29	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,073.00000	5,038	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,170.00000	1,197	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		113.00000	106	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		425.00000	430	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		767.00000	739	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		45.00000	44	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,387.00000	4,353	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		36.00000	35	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,778.00000	4,744	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,212.00000	1,239	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		104.00000	98	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		951.00000	971	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		193.00000	180	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		348.00000	351	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		990.00000	960	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		118.00000	117	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,660.00000	2,626	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		83.00000	82	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,326.00000	3,291	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		30.00000	29	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,073.00000	5,038	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		1,129.00000	1,155	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		122.00000	115	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,471.00000	1,499	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		63.00000	59	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		854.00000	872	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		246.00000	231	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,515.00000	1,544	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		58.00000	53	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		171.00000	171	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,013.00000	1,980	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,426.00000	1,455	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		69.00000	64	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		823.00000	840	21.62	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.75	Put			265.00000	249	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			161.00000	161	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,104.00000	2,070	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			53.00000	53	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,096.00000	4,062	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,426.00000	1,455	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			69.00000	64	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,560.00000	1,590	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			53.00000	49	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,758.00000	4,791	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,263.00000	3,296	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			5.00000	5	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,790.00000	1,821	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			33.00000	30	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			9.00000	8	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,251.00000	7,217	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,008.00000	5,041	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,511.00000	3,544	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			4.00000	3	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,027.00000	2,060	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			20.00000	19	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			793.00000	810	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			286.00000	269	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			10.00000	9	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,003.00000	6,969	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,092.00000	1,115	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			134.00000	124	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			709.00000	724	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			352.00000	333	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			45.00000	44	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,387.00000	4,353	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,312.00000	3,345	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			5.00000	4	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,322.00000	2,355	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			15.00000	14	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,383.00000	1,411	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			75.00000	70	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,520.00000	2,552	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			12.00000	11	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			16.00000	15	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,308.00000	6,274	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			11.00000	11	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,854.00000	6,820	36.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,561.00000	3,594	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		3.00000	3	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,569.00000	2,602	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		11.00000	11	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,606.00000	1,635	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		48.00000	44	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		11.00000	10	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,953.00000	6,919	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,461.00000	3,494	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		4.00000	4	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		2,470.00000	2,503	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		13.00000	12	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		10.00000	9	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		7,052.00000	7,018	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,412.00000	3,445	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		4.00000	4	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,421.00000	2,454	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		13.00000	13	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		10.00000	9	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		7,102.00000	7,068	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,660.00000	3,694	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		3.00000	3	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		2,668.00000	2,701	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		10.00000	10	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,698.00000	1,728	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		40.00000	37	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		3,710.00000	3,743	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		3.00000	2	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		2,717.00000	2,750	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		10.00000	9	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		1,744.00000	1,774	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		36.00000	33	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		12.00000	11	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		6,804.00000	6,770	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call		3,860.00000	3,893	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put		2.00000	2	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,866.00000	2,899	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		8.00000	8	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,885.00000	1,915	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		27.00000	25	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		1,020.00000	1,041	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		162.00000	150	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		191.00000	192	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,834.00000	1,801	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		13.00000	12	36.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,656.00000	6,621	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,959.00000	3,992	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		2.00000	2	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,965.00000	2,998	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		8.00000	7	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,980.00000	2,011	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		22.00000	20	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		14.00000	13	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,557.00000	6,522	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		4,009.00000	4,042	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		2.00000	1	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		3,015.00000	3,048	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		7.00000	7	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		15.00000	13	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,507.00000	6,472	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,059.00000	4,092	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		1.00000	1	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,064.00000	3,097	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		7.00000	6	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,076.00000	2,109	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		19.00000	18	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		15.00000	14	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,457.00000	6,423	36.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.46110	8.42660		22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		658.00000	669	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		681.00000	658	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		697.00000	710	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		621.00000	599	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		640.00000	651	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		713.00000	690	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		605.00000	615	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		779.00000	754	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		189.00000	190	29.67	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,812.00000	2,779	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		115.00000	115	32.09	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,989.00000	3,954	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		452.00000	458	24.85	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,176.00000	1,147	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		324.00000	327	26.91	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,748.00000	1,716	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		677.00000	689	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		650.00000	628	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		622.00000	633	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		746.00000	722	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		573.00000	582	23.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.70	Put		847.00000	821	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		558.00000	567	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		881.00000	855	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		515.00000	522	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		988.00000	961	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		476.00000	483	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,099.00000	1,072	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		501.00000	509	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,025.00000	998	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		529.00000	537	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		952.00000	926	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		419.00000	425	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,293.00000	1,264	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		399.00000	404	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,373.00000	1,343	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		372.00000	376	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,495.00000	1,465	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		390.00000	394	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,413.00000	1,383	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		355.00000	359	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,578.00000	1,548	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		355.00000	359	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,578.00000	1,548	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		157.00000	158	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,230.00000	3,196	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		363.00000	367	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,537.00000	1,506	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		317.00000	320	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,791.00000	1,759	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		295.00000	298	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,918.00000	1,887	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		262.00000	265	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,136.00000	2,104	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		288.00000	291	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,962.00000	1,930	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		310.00000	313	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,833.00000	1,802	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		310.00000	313	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,833.00000	1,802	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		281.00000	284	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,005.00000	1,973	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		281.00000	284	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,005.00000	1,973	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		240.00000	242	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,313.00000	2,280	28.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.55	Call			234.00000	236	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,358.00000	2,325	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			245.00000	247	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,268.00000	2,236	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			229.00000	231	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,403.00000	2,370	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			215.00000	216	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,538.00000	2,505	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			193.00000	194	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,767.00000	2,733	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			174.00000	175	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,997.00000	2,964	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			177.00000	178	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,951.00000	2,917	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			185.00000	186	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,858.00000	2,825	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			181.00000	182	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,905.00000	2,871	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			206.00000	207	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,629.00000	2,596	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			210.00000	212	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,584.00000	2,551	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			197.00000	199	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,721.00000	2,688	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			189.00000	190	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,812.00000	2,779	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			202.00000	203	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,675.00000	2,642	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			220.00000	221	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,493.00000	2,460	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			229.00000	231	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,403.00000	2,370	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			210.00000	212	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,584.00000	2,551	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			170.00000	171	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,043.00000	3,010	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			161.00000	161	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,174.00000	3,140	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			167.00000	167	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,090.00000	3,056	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			167.00000	167	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,090.00000	3,056	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			163.00000	164	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,137.00000	3,103	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			148.00000	148	30.87	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	11.65	Put		3,371.00000	3,337	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		160.00000	161	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,183.00000	3,150	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		142.00000	143	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,466.00000	3,432	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		154.00000	154	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,277.00000	3,243	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		151.00000	151	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,324.00000	3,290	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		339.00000	342	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,663.00000	1,631	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		295.00000	298	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,918.00000	1,887	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		268.00000	271	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,092.00000	2,060	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		256.00000	259	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,180.00000	2,148	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		105.00000	105	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,229.00000	4,194	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		381.00000	385	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,454.00000	1,424	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		151.00000	151	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,324.00000	3,290	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		59.00000	59	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,332.00000	5,298	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		409.00000	414	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,333.00000	1,303	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		206.00000	207	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,629.00000	2,596	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		64.00000	65	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,188.00000	5,154	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		430.00000	436	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,253.00000	1,224	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		68.00000	69	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,091.00000	5,058	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		441.00000	447	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,214.00000	1,186	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		185.00000	186	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,858.00000	2,825	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		70.00000	71	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,043.00000	5,010	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		464.00000	470	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,137.00000	1,109	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		74.00000	75	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,948.00000	4,914	33.24	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	11.85	Call			137.00000	137	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,560.00000	3,526	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			51.00000	51	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,574.00000	5,540	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			347.00000	350	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,620.00000	1,589	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			145.00000	146	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,418.00000	3,384	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			140.00000	140	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,513.00000	3,479	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			53.00000	53	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,526.00000	5,492	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			137.00000	137	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,560.00000	3,526	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			132.00000	132	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,655.00000	3,621	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			127.00000	127	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,750.00000	3,716	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			45.00000	46	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,769.00000	5,735	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			332.00000	335	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,705.00000	1,674	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			170.00000	171	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,043.00000	3,010	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			140.00000	140	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,513.00000	3,479	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			134.00000	135	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,608.00000	3,574	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			50.00000	50	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,623.00000	5,589	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			56.00000	56	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,429.00000	5,395	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			419.00000	425	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,293.00000	1,264	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			66.00000	67	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,140.00000	5,106	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			543.00000	551	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			916.00000	890	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			78.00000	79	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,852.00000	4,818	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			501.00000	509	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,025.00000	998	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			224.00000	226	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,448.00000	2,415	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			181.00000	182	29.87	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	11.15	Put		2,905.00000	2,871	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		72.00000	73	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,995.00000	4,962	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		202.00000	203	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,675.00000	2,642	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		163.00000	164	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,137.00000	3,103	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		62.00000	63	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,236.00000	5,202	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		234.00000	236	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,358.00000	2,325	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		224.00000	226	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,448.00000	2,415	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		76.00000	77	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,900.00000	4,866	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		489.00000	495	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,062.00000	1,034	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		61.00000	61	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,284.00000	5,250	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		81.00000	82	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,804.00000	4,771	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		251.00000	253	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,224.00000	2,192	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		88.00000	89	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,661.00000	4,628	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		256.00000	259	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,180.00000	2,148	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		90.00000	92	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,614.00000	4,580	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		95.00000	95	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,518.00000	4,484	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		275.00000	278	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,048.00000	2,016	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		262.00000	265	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,136.00000	2,104	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		93.00000	93	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,567.00000	4,532	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		808.00000	824	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		482.00000	463	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		302.00000	306	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,876.00000	1,844	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		107.00000	107	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,180.00000	4,146	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		785.00000	800	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		508.00000	489	22.09	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.00	Call			858.00000	874	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			431.00000	413	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			332.00000	335	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,705.00000	1,674	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			111.00000	111	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,084.00000	4,050	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			883.00000	900	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			407.00000	389	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			113.00000	113	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,036.00000	4,002	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			718.00000	732	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			591.00000	570	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			288.00000	291	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,962.00000	1,930	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			275.00000	278	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,048.00000	2,016	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			100.00000	100	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,373.00000	4,339	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			833.00000	849	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			456.00000	438	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			324.00000	327	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,748.00000	1,716	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			109.00000	109	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,132.00000	4,098	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			910.00000	927	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			383.00000	366	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			347.00000	350	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,620.00000	1,589	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,053.00000	1,074	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			277.00000	263	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			390.00000	394	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,413.00000	1,383	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			113.00000	113	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,036.00000	4,002	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,085.00000	1,106	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			258.00000	244	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,116.00000	1,138	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			240.00000	227	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			409.00000	414	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,333.00000	1,303	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			117.00000	118	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,941.00000	3,907	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,149.00000	1,171	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			222.00000	210	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,777.00000	4,811	30.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		3,286.00000	3,320	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		10.00000	9	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,836.00000	1,867	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		60.00000	56	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		101.00000	102	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,325.00000	4,290	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		19.00000	19	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,242.00000	7,208	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		5,027.00000	5,061	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,534.00000	3,568	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		7.00000	7	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		2,064.00000	2,098	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		37.00000	37	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		22.00000	22	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		6,995.00000	6,961	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		1,292.00000	1,319	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		166.00000	158	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		464.00000	470	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,137.00000	1,109	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		441.00000	447	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,214.00000	1,186	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		363.00000	367	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,537.00000	1,506	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		129.00000	130	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,703.00000	3,669	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,336.00000	3,370	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		9.00000	9	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,354.00000	2,388	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		27.00000	27	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,451.00000	1,479	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		124.00000	118	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		124.00000	125	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,798.00000	3,764	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		83.00000	84	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,756.00000	4,723	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,484.00000	3,519	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		8.00000	8	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,500.00000	2,534	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		23.00000	23	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,575.00000	1,605	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		99.00000	94	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,549.00000	2,582	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		22.00000	21	23.42	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 15/03/2010 Currency Future	6.90	Call			1,618.00000	1,647	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			91.00000	86	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,584.00000	3,618	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			7.00000	7	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,597.00000	2,631	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			21.00000	20	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,661.00000	1,691	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			84.00000	79	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			937.00000	955	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			360.00000	344	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,385.00000	3,420	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			9.00000	8	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,402.00000	2,436	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			26.00000	25	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,492.00000	1,521	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			115.00000	110	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,683.00000	3,717	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			6.00000	6	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,695.00000	2,729	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			19.00000	18	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,748.00000	1,778	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			71.00000	67	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			994.00000	1,013	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			317.00000	302	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,732.00000	3,767	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			6.00000	6	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,744.00000	2,778	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			18.00000	17	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,792.00000	1,822	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			65.00000	61	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			1,023.00000	1,043	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			297.00000	282	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			120.00000	120	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,893.00000	3,859	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,881.00000	3,916	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			5.00000	5	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,892.00000	2,926	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			15.00000	14	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,926.00000	1,958	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			50.00000	47	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			85.00000	86	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,709.00000	4,675	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,931.00000	3,966	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			5.00000	4	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,941.00000	2,975	25.28	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 15/03/2010 Currency Future	5.50	Put		14.00000	14	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,972.00000	2,004	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		45.00000	42	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,031.00000	4,065	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		4.00000	4	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,039.00000	3,073	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		13.00000	12	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,217.00000	1,243	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		190.00000	182	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,981.00000	4,015	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		4.00000	4	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,990.00000	3,024	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		13.00000	13	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		2,018.00000	2,050	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		41.00000	39	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,182.00000	1,205	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		206.00000	194	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,832.00000	3,866	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		5.00000	5	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,842.00000	2,876	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		16.00000	15	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,881.00000	1,912	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		54.00000	51	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		4,080.00000	4,114	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		4.00000	3	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		3,089.00000	3,123	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		12.00000	12	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		2,112.00000	2,146	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		35.00000	35	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,254.00000	1,281	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		178.00000	170	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.58150	8.54540		23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		783.00000	795	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		787.00000	764	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		801.00000	814	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		756.00000	733	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		764.00000	776	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		819.00000	795	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		730.00000	741	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		884.00000	859	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		190.00000	192	30.34	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,795.00000	3,760	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		536.00000	543	25.01	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,390.00000	1,361	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		747.00000	758	23.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.65	Put			851.00000	827	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			697.00000	707	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			951.00000	926	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			681.00000	691	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			986.00000	960	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			637.00000	646	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,091.00000	1,064	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			666.00000	676	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,021.00000	994	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			623.00000	632	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,127.00000	1,100	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			583.00000	591	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,238.00000	1,210	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			596.00000	604	24.38	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,201.00000	1,173	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			609.00000	618	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,164.00000	1,136	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			651.00000	661	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,056.00000	1,029	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			514.00000	520	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,469.00000	1,439	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			484.00000	489	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,588.00000	1,558	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			504.00000	510	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,508.00000	1,478	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			465.00000	470	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,669.00000	1,639	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			493.00000	499	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,548.00000	1,518	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			208.00000	209	29.97	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,562.00000	3,528	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			474.00000	479	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,629.00000	1,598	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			422.00000	427	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,877.00000	1,845	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			398.00000	402	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,002.00000	1,971	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			359.00000	363	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,214.00000	2,182	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			390.00000	394	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,044.00000	2,013	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			415.00000	419	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,919.00000	1,887	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			536.00000	543	25.01	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,390.00000	1,361	25.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,020.00000	1,038	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			474.00000	456	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			456.00000	461	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,710.00000	1,679	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			439.00000	443	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,793.00000	1,762	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			406.00000	411	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,961.00000	1,929	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			374.00000	378	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,129.00000	2,097	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			175.00000	176	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,030.00000	3,994	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			995.00000	1,012	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			500.00000	481	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			447.00000	452	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,752.00000	1,720	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			430.00000	435	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,835.00000	1,803	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			382.00000	386	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,086.00000	2,055	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			367.00000	371	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,171.00000	2,139	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			172.00000	173	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,077.00000	4,042	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			925.00000	941	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			580.00000	559	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			439.00000	443	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,793.00000	1,762	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			374.00000	378	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,129.00000	2,097	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			345.00000	349	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,300.00000	2,267	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			164.00000	165	31.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,219.00000	4,183	31.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			861.00000	875	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			665.00000	643	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			415.00000	419	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,919.00000	1,887	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			367.00000	371	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,171.00000	2,139	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			352.00000	356	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,257.00000	2,224	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			339.00000	342	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,343.00000	2,311	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			326.00000	329	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 14/06/2010 Currency Future	10.65	Put		2,430.00000	2,397	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		156.00000	157	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,361.00000	4,326	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		948.00000	964	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		552.00000	533	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		447.00000	452	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,752.00000	1,720	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		167.00000	168	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,171.00000	4,136	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,153.00000	1,173	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		358.00000	342	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		525.00000	531	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,429.00000	1,400	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		430.00000	435	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,835.00000	1,803	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,182.00000	1,203	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		336.00000	321	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		456.00000	461	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,710.00000	1,679	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		187.00000	188	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,842.00000	3,807	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,211.00000	1,233	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		316.00000	301	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		547.00000	554	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,352.00000	1,323	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		525.00000	531	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,429.00000	1,400	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		184.00000	185	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,889.00000	3,854	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,241.00000	1,263	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		296.00000	282	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		559.00000	566	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,313.00000	1,285	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,796.00000	4,832	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,311.00000	3,347	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		16.00000	15	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,901.00000	1,933	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		106.00000	101	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		903.00000	918	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		608.00000	587	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		261.00000	263	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,966.00000	2,932	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		100.00000	100	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,804.00000	5,768	33.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.75	Call		54.00000	55	33.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,259.00000	7,223	33.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,046.00000	5,082	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,558.00000	3,594	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		13.00000	13	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,120.00000	2,153	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		75.00000	72	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		286.00000	288	28.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,740.00000	2,707	28.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		169.00000	170	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,124.00000	4,089	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		107.00000	107	32.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,562.00000	5,526	32.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		60.00000	61	33.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,015.00000	6,979	33.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,418.00000	1,446	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		223.00000	215	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		571.00000	578	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,275.00000	1,247	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		504.00000	510	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,508.00000	1,478	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		211.00000	213	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,516.00000	3,481	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,360.00000	3,396	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		15.00000	15	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,396.00000	2,430	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		50.00000	48	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,533.00000	1,562	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		187.00000	180	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		266.00000	268	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,920.00000	2,886	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		136.00000	137	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,791.00000	4,755	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,584.00000	2,618	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		38.00000	36	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,692.00000	1,722	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		147.00000	141	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		201.00000	202	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,655.00000	3,620	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		145.00000	145	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,600.00000	4,564	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		252.00000	254	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,057.00000	3,022	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		178.00000	179	30.64	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	12.35	Put		3,983.00000	3,947	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		130.00000	130	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,934.00000	4,899	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,608.00000	3,644	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		12.00000	12	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,631.00000	2,665	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		35.00000	34	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,733.00000	1,764	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		138.00000	132	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,045.00000	1,063	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		450.00000	432	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		244.00000	245	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,148.00000	3,114	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		126.00000	126	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,030.00000	4,995	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,459.00000	3,495	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		14.00000	14	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,489.00000	2,523	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		44.00000	42	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,612.00000	1,641	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		166.00000	160	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		971.00000	988	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		526.00000	506	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		332.00000	335	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,387.00000	2,354	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		231.00000	233	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,286.00000	3,252	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		120.00000	121	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,175.00000	5,139	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,410.00000	3,446	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		14.00000	14	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,442.00000	2,476	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		47.00000	45	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,572.00000	1,601	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		177.00000	170	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		227.00000	229	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,332.00000	3,297	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		162.00000	162	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,266.00000	4,231	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		118.00000	119	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,223.00000	5,187	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		320.00000	323	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,474.00000	2,441	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		223.00000	225	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,378.00000	3,343	29.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.70	Call			159.00000	160	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,314.00000	4,278	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			117.00000	117	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,271.00000	5,236	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			240.00000	241	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,194.00000	3,160	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			124.00000	124	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,079.00000	5,043	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,657.00000	3,693	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			12.00000	12	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,678.00000	2,713	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			33.00000	31	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,775.00000	1,805	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			129.00000	124	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,071.00000	1,090	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			426.00000	408	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			359.00000	363	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,214.00000	2,182	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			248.00000	250	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,103.00000	3,068	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			128.00000	128	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,982.00000	4,947	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,707.00000	3,743	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			11.00000	11	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,726.00000	2,761	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			31.00000	29	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,816.00000	1,847	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			121.00000	116	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,098.00000	1,117	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			402.00000	386	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,756.00000	3,792	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			11.00000	11	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,774.00000	2,808	22.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			28.00000	27	22.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,859.00000	1,890	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			113.00000	108	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,125.00000	1,145	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			380.00000	363	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			257.00000	258	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,011.00000	2,977	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			181.00000	182	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,936.00000	3,900	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			132.00000	132	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,886.00000	4,851	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,905.00000	3,941	28.31	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 14/06/2010 Currency Future	4.65	Put			10.00000	9	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,918.00000	2,953	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			23.00000	21	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,987.00000	2,019	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			92.00000	88	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			271.00000	273	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,875.00000	2,841	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			138.00000	139	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,743.00000	4,707	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,955.00000	3,991	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			9.00000	9	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,966.00000	3,001	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			21.00000	20	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			2,031.00000	2,063	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			86.00000	82	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			275.00000	278	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,830.00000	2,796	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			194.00000	195	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,748.00000	3,713	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			140.00000	141	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,695.00000	4,660	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			4,004.00000	4,040	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			9.00000	8	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			3,015.00000	3,050	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			19.00000	19	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			2,075.00000	2,108	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			80.00000	77	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,272.00000	1,299	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			277.00000	267	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			280.00000	283	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,785.00000	2,751	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			197.00000	198	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,702.00000	3,667	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			143.00000	143	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,647.00000	4,612	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			4,053.00000	4,089	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			8.00000	7	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			3,064.00000	3,100	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			19.00000	18	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			1,308.00000	1,335	20.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			263.00000	254	20.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,856.00000	3,891	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			10.00000	10	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,870.00000	2,905	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			24.00000	23	22.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,944.00000	1,976	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		99.00000	94	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		93.00000	93	33.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,048.00000	6,012	33.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		0.00000	237	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		0.00000	3,206	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		0.00000	92	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		0.00000	6,061	33.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.41460	13.47210		19.72	0.00	0	19,970.00
£ / R On 14/09/2009 Currency Future	13.45	Call		560.00000	514	19.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		537.00000	549	19.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		580.00000	534	19.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		508.00000	519	19.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		580.00000	534	19.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		508.00000	519	19.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		623.00000	576	19.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		451.00000	461	19.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		722.00000	669	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		350.00000	355	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		646.00000	597	19.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		424.00000	433	19.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		520.00000	477	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		598.00000	612	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		601.00000	554	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		479.00000	490	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		696.00000	644	18.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		374.00000	380	18.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		671.00000	620	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		399.00000	405	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		696.00000	644	18.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		374.00000	380	18.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		781.00000	723	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		309.00000	309	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		812.00000	754	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		290.00000	290	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		845.00000	786	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		273.00000	272	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		946.00000	887	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		224.00000	222	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		878.00000	819	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		256.00000	254	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		750.00000	696	18.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		328.00000	331	18.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		501.00000	459	20.33	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 14/09/2009 Currency Future	13.60	Put		629.00000	644	20.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		483.00000	442	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		661.00000	678	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		353.00000	321	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		981.00000	1,006	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		435.00000	397	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		762.00000	782	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		405.00000	369	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		833.00000	855	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		420.00000	383	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		797.00000	818	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		405.00000	369	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		833.00000	855	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		365.00000	332	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		943.00000	968	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		311.00000	278	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		1,089.00000	1,113	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		326.00000	291	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		1,054.00000	1,077	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		353.00000	321	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		981.00000	1,006	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		283.00000	251	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,161.00000	1,187	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		257.00000	227	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,235.00000	1,262	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		245.00000	216	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,273.00000	1,301	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		297.00000	264	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,125.00000	1,150	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		172.00000	149	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,550.00000	1,584	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		132.00000	112	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,760.00000	1,797	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		75.00000	62	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,203.00000	2,247	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		100.00000	84	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,978.00000	2,019	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		112.00000	94	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		1,890.00000	1,930	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		125.00000	106	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,803.00000	1,841	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		172.00000	149	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,550.00000	1,584	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		222.00000	194	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,350.00000	1,380	22.00	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	14.75	Call			191.00000	166	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,469.00000	1,501	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			132.00000	112	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,760.00000	1,797	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			147.00000	126	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,675.00000	1,711	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			163.00000	141	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,591.00000	1,626	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			139.00000	119	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,717.00000	1,754	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			155.00000	133	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,633.00000	1,668	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			181.00000	157	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,509.00000	1,542	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			163.00000	141	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,591.00000	1,626	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			106.00000	89	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,934.00000	1,974	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			118.00000	100	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,846.00000	1,885	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			201.00000	175	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,429.00000	1,460	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			100.00000	84	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,978.00000	2,019	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			75.00000	62	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,203.00000	2,247	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			89.00000	74	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,067.00000	2,110	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			71.00000	58	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,249.00000	2,293	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			67.00000	54	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,294.00000	2,340	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			84.00000	70	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,112.00000	2,155	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			270.00000	239	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,198.00000	1,224	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			59.00000	48	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,387.00000	2,433	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			211.00000	184	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,389.00000	1,420	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			181.00000	157	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,509.00000	1,542	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			94.00000	79	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,022.00000	2,064	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			297.00000	264	22.00	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	14.30	Put		1,125.00000	1,150	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		378.00000	344	21.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		906.00000	929	21.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		391.00000	356	21.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		869.00000	892	21.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		341.00000	306	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,019.00000	1,041	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		233.00000	205	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,311.00000	1,340	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		106.00000	89	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,934.00000	1,974	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		52.00000	42	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,480.00000	2,528	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		94.00000	79	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,022.00000	2,064	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		59.00000	48	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,387.00000	2,433	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		52.00000	42	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,480.00000	2,528	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		46.00000	37	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,574.00000	2,622	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		41.00000	32	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,669.00000	2,718	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		139.00000	119	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,717.00000	1,754	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		79.00000	66	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,157.00000	2,201	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		63.00000	51	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,341.00000	2,386	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		79.00000	66	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,157.00000	2,201	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		56.00000	45	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,434.00000	2,480	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		49.00000	39	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,527.00000	2,575	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		43.00000	35	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,621.00000	2,670	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		270.00000	239	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,198.00000	1,224	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		32.00000	25	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,860.00000	2,910	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		341.00000	306	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,019.00000	1,041	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		211.00000	184	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,389.00000	1,420	22.00	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	15.15	Call			125.00000	106	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,803.00000	1,841	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			222.00000	194	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,350.00000	1,380	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			450.00000	411	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			728.00000	747	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			420.00000	383	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			797.00000	818	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			365.00000	332	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			943.00000	968	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			233.00000	205	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,311.00000	1,340	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			435.00000	397	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			762.00000	782	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			466.00000	426	20.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			694.00000	712	20.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			283.00000	251	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,161.00000	1,187	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			539.00000	495	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			567.00000	580	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			501.00000	459	20.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			629.00000	644	20.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,372.00000	5,315	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,872.00000	3,815	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,382.00000	2,323	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			10.00000	9	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,054.00000	994	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			182.00000	179	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			11.00000	8	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,639.00000	3,693	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			1.00000	1	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,129.00000	5,186	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,628.00000	6,685	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,822.00000	5,765	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,322.00000	4,265	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,825.00000	2,767	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			3.00000	2	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,412.00000	1,351	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			90.00000	86	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			20.00000	15	22.00	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	16.65	Put		3,198.00000	3,251	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		2.00000	2	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		4,680.00000	4,737	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,178.00000	6,236	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		6,072.00000	6,015	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,572.00000	4,515	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		3,073.00000	3,016	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		1.00000	1	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,630.00000	1,569	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		58.00000	54	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		28.00000	22	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		2,956.00000	3,007	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		3.00000	2	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,431.00000	4,488	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		5,928.00000	5,986	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		722.00000	669	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		350.00000	355	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		1,018.00000	957	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		196.00000	193	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,130.00000	1,069	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		158.00000	154	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		982.00000	922	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		210.00000	207	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		912.00000	853	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		240.00000	238	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,168.00000	1,107	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		146.00000	143	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,092.00000	1,031	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		170.00000	166	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		878.00000	819	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		256.00000	254	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		845.00000	786	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		273.00000	272	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		601.00000	554	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		479.00000	490	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		483.00000	442	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		661.00000	678	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		982.00000	922	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		210.00000	207	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		671.00000	620	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		399.00000	405	19.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future			13.61670	13.67300		20.37	0.00	0	12,380.00
£ / R On 14/12/2009 Currency Future	13.65	Call		806.00000	769	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		783.00000	803	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		806.00000	769	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		783.00000	803	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		826.00000	789	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		753.00000	772	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		826.00000	789	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		753.00000	772	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		866.00000	829	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		693.00000	712	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		952.00000	912	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		579.00000	596	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		886.00000	849	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		663.00000	682	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		767.00000	732	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		844.00000	866	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		846.00000	809	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		723.00000	742	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		929.00000	891	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		606.00000	624	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		767.00000	732	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		844.00000	866	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		907.00000	870	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		634.00000	653	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		1,003.00000	958	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		530.00000	541	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,032.00000	986	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		509.00000	520	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,062.00000	1,015	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		489.00000	499	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		1,153.00000	1,106	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		430.00000	439	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		1,122.00000	1,075	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		449.00000	458	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		826.00000	789	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		753.00000	772	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		749.00000	715	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		876.00000	898	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		786.00000	751	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		813.00000	834	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		731.00000	698	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		908.00000	931	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		571.00000	538	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,198.00000	1,221	21.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.00	Call			681.00000	649	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,008.00000	1,033	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			665.00000	630	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,042.00000	1,063	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			665.00000	630	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,042.00000	1,063	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			645.00000	610	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,072.00000	1,094	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			589.00000	556	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,166.00000	1,189	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			519.00000	488	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,296.00000	1,322	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			553.00000	521	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,230.00000	1,254	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			536.00000	505	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,263.00000	1,288	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			503.00000	473	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,330.00000	1,356	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			387.00000	361	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,614.00000	1,644	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			400.00000	373	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,577.00000	1,607	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			472.00000	442	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,399.00000	1,426	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			442.00000	414	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,469.00000	1,497	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			413.00000	386	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,540.00000	1,570	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			361.00000	336	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,688.00000	1,720	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			337.00000	314	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,764.00000	1,797	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			315.00000	292	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,842.00000	1,875	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			236.00000	218	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,163.00000	2,201	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			645.00000	610	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,072.00000	1,094	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			607.00000	573	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,134.00000	1,157	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			714.00000	681	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			941.00000	964	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			472.00000	442	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,399.00000	1,426	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			626.00000	592	21.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.15	Put			1,103.00000	1,125	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			487.00000	457	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,364.00000	1,391	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			456.00000	428	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,433.00000	1,461	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			427.00000	400	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,504.00000	1,533	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			326.00000	303	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,803.00000	1,836	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			731.00000	698	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			908.00000	931	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			697.00000	665	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			974.00000	998	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			626.00000	592	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,103.00000	1,125	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			487.00000	457	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,364.00000	1,391	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			374.00000	348	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,651.00000	1,682	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			456.00000	428	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,433.00000	1,461	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			349.00000	325	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,726.00000	1,758	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			714.00000	681	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			941.00000	964	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			536.00000	505	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,263.00000	1,288	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			387.00000	361	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,614.00000	1,644	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			553.00000	521	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,230.00000	1,254	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,373.00000	5,317	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,877.00000	3,821	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			4.00000	4	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,440.00000	2,384	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			67.00000	67	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,250.00000	1,201	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			377.00000	384	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			204.00000	187	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,331.00000	2,370	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			61.00000	54	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,688.00000	3,738	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			16.00000	14	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,143.00000	5,197	21.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.30	Call			4.00000	3	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,631.00000	6,686	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,823.00000	5,767	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,324.00000	4,268	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			1.00000	1	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,856.00000	2,800	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			33.00000	33	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,566.00000	1,514	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			243.00000	247	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			283.00000	262	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			1,960.00000	1,995	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			89.00000	80	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,266.00000	3,313	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			24.00000	21	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,701.00000	4,754	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			6.00000	5	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,183.00000	6,238	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,073.00000	6,017	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,574.00000	4,517	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			1.00000	1	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,095.00000	3,038	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			22.00000	22	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,758.00000	1,705	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			185.00000	188	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			110.00000	99	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,037.00000	3,082	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			30.00000	26	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,457.00000	4,510	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			7.00000	6	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			5,934.00000	5,989	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			907.00000	870	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			634.00000	653	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,185.00000	1,137	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			412.00000	420	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,385.00000	1,335	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			312.00000	318	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,316.00000	1,267	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			343.00000	350	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,185.00000	1,137	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			412.00000	420	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,283.00000	1,233	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			360.00000	367	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			1,217.00000	1,168	19.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.85	Put		394.00000	402	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,092.00000	1,045	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		469.00000	478	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		975.00000	935	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		552.00000	568	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		681.00000	649	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,008.00000	1,033	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		929.00000	891	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		606.00000	624	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,032.00000	986	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		509.00000	520	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		731.00000	698	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		908.00000	931	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,062.00000	1,015	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		489.00000	499	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		1,003.00000	958	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		530.00000	541	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		786.00000	751	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		813.00000	834	20.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.81000	13.86590		20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		1,040.00000	980	20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,024.00000	1,020	20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		1,059.00000	999	20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		993.00000	989	20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		1,098.00000	1,038	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		932.00000	928	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,183.00000	1,120	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		817.00000	810	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		1,119.00000	1,058	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		903.00000	898	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		1,002.00000	944	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,086.00000	1,084	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		1,078.00000	1,018	20.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		963.00000	958	20.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,161.00000	1,099	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		845.00000	839	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		1,140.00000	1,078	20.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		874.00000	868	20.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,398.00000	4,341	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		32.00000	31	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,430.00000	3,370	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		64.00000	60	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,509.00000	2,444	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		144.00000	134	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,735.00000	1,665	18.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.50	Put		370.00000	355	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		822.00000	770	22.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,456.00000	1,460	22.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		587.00000	547	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,221.00000	2,237	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		428.00000	395	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,062.00000	3,085	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		315.00000	289	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		3,949.00000	3,979	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,303.00000	4,245	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		37.00000	35	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,333.00000	3,272	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		67.00000	62	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,424.00000	2,357	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		158.00000	147	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,668.00000	1,598	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		402.00000	388	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		793.00000	743	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,527.00000	1,533	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		568.00000	529	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,302.00000	2,319	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		415.00000	383	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,149.00000	3,173	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		306.00000	280	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,040.00000	4,070	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		4,208.00000	4,150	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		42.00000	40	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		3,235.00000	3,175	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		69.00000	65	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		2,339.00000	2,271	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		173.00000	161	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,603.00000	1,533	18.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		437.00000	423	18.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		766.00000	717	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,600.00000	1,607	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		551.00000	513	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,385.00000	2,403	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		402.00000	371	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,237.00000	3,261	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		297.00000	272	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,131.00000	4,162	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		4,114.00000	4,056	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		48.00000	46	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		3,138.00000	3,077	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		72.00000	67	19.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.80	Call			2,256.00000	2,186	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			190.00000	176	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,539.00000	1,469	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			473.00000	459	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			740.00000	692	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,674.00000	1,682	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			534.00000	497	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,468.00000	2,487	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			391.00000	360	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,325.00000	3,350	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			288.00000	264	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,222.00000	4,254	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,968.00000	3,909	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			53.00000	49	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,998.00000	2,939	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			82.00000	79	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			2,136.00000	2,068	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			221.00000	208	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,452.00000	1,386	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			536.00000	526	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			703.00000	657	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,787.00000	1,797	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			509.00000	473	24.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,593.00000	2,613	24.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			373.00000	343	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,457.00000	3,483	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			272.00000	247	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,356.00000	4,387	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			4,067.00000	4,007	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			51.00000	47	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,089.00000	3,031	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			73.00000	71	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,215.00000	2,147	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			199.00000	187	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,508.00000	1,441	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			492.00000	481	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			727.00000	680	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,711.00000	1,720	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			526.00000	489	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,510.00000	2,529	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			385.00000	354	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,369.00000	3,394	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			284.00000	258	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,268.00000	4,298	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,351.00000	4,293	23.66	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.55	Put			35.00000	33	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,382.00000	3,321	20.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			66.00000	61	20.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,467.00000	2,401	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			151.00000	141	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,702.00000	1,632	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			386.00000	372	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			807.00000	756	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,491.00000	1,496	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			577.00000	538	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,261.00000	2,278	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			421.00000	389	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,105.00000	3,129	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			310.00000	284	26.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			3,994.00000	4,024	26.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,161.00000	4,103	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			45.00000	43	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,187.00000	3,126	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			71.00000	66	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,298.00000	2,229	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			182.00000	169	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,570.00000	1,500	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			455.00000	440	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			753.00000	704	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,637.00000	1,644	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			542.00000	505	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,426.00000	2,445	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			396.00000	366	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,281.00000	3,306	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			293.00000	268	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,177.00000	4,208	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			4,255.00000	4,198	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			39.00000	38	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			3,284.00000	3,223	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			68.00000	63	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			2,381.00000	2,314	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			166.00000	154	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,635.00000	1,565	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			419.00000	405	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			779.00000	730	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,563.00000	1,570	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			559.00000	521	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,344.00000	2,361	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			409.00000	377	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,193.00000	3,217	25.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.65	Call		301.00000	276	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,085.00000	4,116	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.00480	14.05750		20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,183.00000	1,152	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,176.00000	1,197	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,202.00000	1,170	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,144.00000	1,165	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,220.00000	1,189	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,113.00000	1,134	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,239.00000	1,207	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,082.00000	1,102	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,452.00000	1,415	19.94	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put		794.00000	811	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,320.00000	1,286	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		962.00000	981	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		456.00000	441	26.06	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,898.00000	3,936	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,259.00000	1,226	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,051.00000	1,071	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,165.00000	1,134	21.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,207.00000	1,229	21.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,147.00000	1,116	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,239.00000	1,261	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,299.00000	1,266	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		992.00000	1,011	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,320.00000	1,286	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		962.00000	981	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,239.00000	1,207	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,082.00000	1,102	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,406.00000	1,371	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		849.00000	866	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,429.00000	1,393	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		821.00000	838	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,524.00000	1,486	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		716.00000	731	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,475.00000	1,438	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		768.00000	784	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,279.00000	1,246	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,021.00000	1,041	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		998.00000	971	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,541.00000	1,566	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,078.00000	1,048	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,370.00000	1,394	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,079.00000	2,032	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		372.00000	377	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 14/06/2010 Currency Future	12.85	Call			1,747.00000	1,703	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			540.00000	548	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			801.00000	779	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,094.00000	2,125	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			614.00000	597	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,907.00000	2,943	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			473.00000	458	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,766.00000	3,803	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			367.00000	354	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,659.00000	4,699	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,115.00000	2,067	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			357.00000	362	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,779.00000	1,734	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			521.00000	529	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,499.00000	1,462	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			742.00000	757	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,094.00000	1,065	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,337.00000	1,360	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			813.00000	791	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,055.00000	2,086	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			622.00000	605	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,864.00000	2,900	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			479.00000	464	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,722.00000	3,759	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			371.00000	359	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,614.00000	4,654	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,467.00000	5,414	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			9.00000	9	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			4,025.00000	3,971	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			68.00000	67	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,660.00000	2,608	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			202.00000	203	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,599.00000	1,560	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			642.00000	656	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			654.00000	637	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,697.00000	2,732	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			444.00000	429	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			3,986.00000	4,025	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			287.00000	275	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,329.00000	5,370	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			166.00000	158	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,708.00000	6,753	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,912.00000	5,859	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			4.00000	4	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,448.00000	4,396	21.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.65	Put			41.00000	41	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			3,044.00000	2,991	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			136.00000	136	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,875.00000	1,830	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			468.00000	475	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			737.00000	717	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,330.00000	2,362	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			498.00000	483	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,591.00000	3,628	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			337.00000	324	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			4,929.00000	4,969	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			196.00000	187	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,288.00000	6,332	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			6,160.00000	6,107	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			3.00000	3	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,687.00000	4,635	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			30.00000	30	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,271.00000	3,216	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			113.00000	111	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			2,044.00000	1,997	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			387.00000	392	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			790.00000	769	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,133.00000	2,164	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			532.00000	516	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,374.00000	3,411	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			362.00000	350	26.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,705.00000	4,745	26.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			215.00000	205	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,057.00000	6,100	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,591.00000	4,539	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			34.00000	34	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,645.00000	3,591	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			88.00000	86	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,743.00000	2,691	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			186.00000	186	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,976.00000	1,929	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			418.00000	424	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			1,029.00000	1,001	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,472.00000	1,496	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			768.00000	747	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,211.00000	2,243	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			592.00000	576	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,034.00000	3,071	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,740.00000	3,686	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			82.00000	81	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 14/06/2010 Currency Future	11.40	Call			2,828.00000	2,775	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			171.00000	171	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			1,061.00000	1,032	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,404.00000	1,428	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			606.00000	590	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,949.00000	2,985	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			467.00000	452	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,810.00000	3,848	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,735.00000	4,683	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			28.00000	28	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,787.00000	3,733	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			80.00000	78	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,871.00000	2,818	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			163.00000	163	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			450.00000	435	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			3,942.00000	3,980	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			954.00000	928	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,647.00000	1,673	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			718.00000	698	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,410.00000	2,443	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			554.00000	537	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,246.00000	3,283	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			427.00000	413	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,119.00000	4,158	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			886.00000	862	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,829.00000	1,857	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			672.00000	653	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,614.00000	2,648	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			518.00000	502	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,461.00000	3,497	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			400.00000	387	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,343.00000	4,382	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,354.00000	4,301	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			46.00000	46	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,410.00000	3,356	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			103.00000	101	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,536.00000	2,485	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			229.00000	230	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,811.00000	1,766	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			503.00000	511	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			824.00000	802	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,017.00000	2,047	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			630.00000	613	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,822.00000	2,858	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			485.00000	470	25.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.25	Put		3,678.00000	3,715	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		376.00000	363	26.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,568.00000	4,608	26.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,213.00000	4,160	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		55.00000	56	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,416.00000	2,364	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		258.00000	259	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,716.00000	1,672	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		559.00000	568	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,166.00000	4,114	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		58.00000	59	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,224.00000	3,169	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		117.00000	115	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,376.00000	2,324	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		268.00000	270	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,686.00000	1,642	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		578.00000	587	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		779.00000	758	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,172.00000	2,203	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		599.00000	583	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		2,992.00000	3,028	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		461.00000	447	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,854.00000	3,892	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		358.00000	346	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,750.00000	4,791	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,073.00000	4,019	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		65.00000	64	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,132.00000	3,079	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		124.00000	124	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,297.00000	2,248	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		290.00000	293	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,625.00000	1,586	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		618.00000	631	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		758.00000	737	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,250.00000	2,282	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		585.00000	568	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,077.00000	3,113	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		349.00000	335	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,842.00000	4,881	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,977.00000	3,924	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		70.00000	69	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,223.00000	2,174	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		316.00000	319	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,574.00000	1,535	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		666.00000	680	19.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.65	Call			569.00000	552	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,161.00000	3,197	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			438.00000	424	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,031.00000	4,069	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			4,259.00000	4,207	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			52.00000	52	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,317.00000	3,262	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			110.00000	108	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,456.00000	2,404	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			248.00000	249	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,401.00000	4,349	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			43.00000	44	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,457.00000	3,403	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			100.00000	98	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,577.00000	2,525	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			220.00000	220	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,843.00000	1,797	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			485.00000	493	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			836.00000	813	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,979.00000	2,009	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			638.00000	620	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,780.00000	2,816	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			492.00000	476	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,634.00000	3,672	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			381.00000	368	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,523.00000	4,563	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,457.00000	3,403	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			100.00000	98	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,577.00000	2,525	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			220.00000	220	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,843.00000	1,797	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			485.00000	493	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			836.00000	813	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,979.00000	2,009	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			4,119.00000	4,067	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			62.00000	62	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			3,178.00000	3,123	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			120.00000	118	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			2,336.00000	2,285	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			279.00000	280	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,655.00000	1,612	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			598.00000	608	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			353.00000	341	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,796.00000	4,837	27.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future			11.35950	11.44900		19.48	0.00	0	20,088.00
€ / R On 14/09/2009 Currency Future	11.45	Call		455.00000	408	19.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		456.00000	498	19.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		436.00000	391	20.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		487.00000	531	20.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		418.00000	374	20.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		519.00000	565	20.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		400.00000	359	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		551.00000	599	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		384.00000	344	20.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		585.00000	634	20.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		368.00000	330	20.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		619.00000	670	20.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		455.00000	408	19.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		456.00000	498	19.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		340.00000	299	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		691.00000	740	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		326.00000	283	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		727.00000	773	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		354.00000	317	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		655.00000	707	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		309.00000	267	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		760.00000	807	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		495.00000	445	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		396.00000	436	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		276.00000	237	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		827.00000	878	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		292.00000	252	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		793.00000	842	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		261.00000	223	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		862.00000	914	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		247.00000	210	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		898.00000	950	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		172.00000	143	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,123.00000	1,184	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		194.00000	163	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		1,045.00000	1,104	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		207.00000	174	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		1,008.00000	1,065	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		161.00000	134	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,162.00000	1,225	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		152.00000	125	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,203.00000	1,266	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		133.00000	109	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,284.00000	1,350	21.18	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.65	Call			125.00000	102	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,326.00000	1,393	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			102.00000	83	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,453.00000	1,523	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			77.00000	62	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,628.00000	1,702	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			58.00000	45	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,809.00000	1,886	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			63.00000	49	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,764.00000	1,840	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			63.00000	49	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,764.00000	1,840	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			37.00000	28	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,088.00000	2,169	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			34.00000	26	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,135.00000	2,216	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			40.00000	31	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,041.00000	2,121	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			43.00000	33	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,994.00000	2,074	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			47.00000	36	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,948.00000	2,026	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			47.00000	36	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,948.00000	2,026	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			54.00000	42	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,855.00000	1,933	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			27.00000	20	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,278.00000	2,361	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			21.00000	16	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,422.00000	2,506	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			20.00000	14	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,471.00000	2,555	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			32.00000	24	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,183.00000	2,264	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			50.00000	39	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,901.00000	1,979	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			50.00000	39	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,901.00000	1,979	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			43.00000	33	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,994.00000	2,074	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			72.00000	57	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,673.00000	1,748	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			25.00000	19	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,326.00000	2,409	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			29.00000	22	21.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.65	Put			2,230.00000	2,312	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			20.00000	14	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,471.00000	2,555	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			18.00000	13	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,519.00000	2,604	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			17.00000	12	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,568.00000	2,653	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			14.00000	10	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,665.00000	2,751	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			23.00000	17	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,374.00000	2,458	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			67.00000	53	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,718.00000	1,793	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			12.00000	8	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,763.00000	2,849	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			4.00000	2	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,405.00000	3,493	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			23.00000	17	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,374.00000	2,458	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			14.00000	10	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,665.00000	2,751	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			10.00000	7	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,861.00000	2,948	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			8.00000	6	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,959.00000	3,046	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			7.00000	5	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,058.00000	3,145	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			6.00000	4	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,157.00000	3,245	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			32.00000	24	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,183.00000	2,264	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			10.00000	7	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,861.00000	2,948	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			8.00000	6	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,959.00000	3,046	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			117.00000	95	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,368.00000	1,436	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			102.00000	83	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,453.00000	1,523	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			89.00000	71	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,540.00000	1,612	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			34.00000	26	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,135.00000	2,216	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			15.00000	11	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,616.00000	2,702	21.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.15	Call			13.00000	9	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,714.00000	2,800	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			11.00000	8	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,812.00000	2,898	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			67.00000	53	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,718.00000	1,793	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			89.00000	71	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,540.00000	1,612	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			95.00000	77	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,496.00000	1,567	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			83.00000	66	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,584.00000	1,657	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			21.00000	16	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,422.00000	2,506	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			72.00000	57	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,673.00000	1,748	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			29.00000	22	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,230.00000	2,312	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			109.00000	89	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,410.00000	1,479	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			133.00000	109	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,284.00000	1,350	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			183.00000	153	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,084.00000	1,144	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			142.00000	117	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,243.00000	1,308	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			233.00000	197	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			934.00000	988	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			183.00000	153	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,084.00000	1,144	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			95.00000	77	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,496.00000	1,567	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			247.00000	210	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			898.00000	950	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			219.00000	185	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			970.00000	1,026	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			233.00000	197	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			934.00000	988	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			125.00000	102	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,326.00000	1,393	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,049.00000	4,960	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,549.00000	3,460	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,055.00000	1,966	18.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.40	Put			6.00000	6	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			746.00000	672	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			197.00000	212	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	1	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,952.00000	4,041	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,451.00000	5,541	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,951.00000	7,041	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,349.00000	5,260	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,849.00000	3,760	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,351.00000	2,262	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			2.00000	2	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			966.00000	886	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			117.00000	126	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			2.00000	2	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,653.00000	3,742	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,151.00000	5,241	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,651.00000	6,741	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,499.00000	5,410	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,999.00000	3,910	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,500.00000	2,411	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	1	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,087.00000	1,004	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			88.00000	95	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			3.00000	2	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,504.00000	3,593	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,001.00000	5,091	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,501.00000	6,591	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			540.00000	486	19.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			341.00000	377	19.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			618.00000	556	18.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			269.00000	297	18.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			565.00000	508	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			316.00000	349	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			517.00000	465	19.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			368.00000	406	19.28	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 14/09/2009 Currency Future	11.40	Call		475.00000	426	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		426.00000	467	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		475.00000	426	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		426.00000	467	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		309.00000	267	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		760.00000	807	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		400.00000	359	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		551.00000	599	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		591.00000	531	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		292.00000	322	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		495.00000	445	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		396.00000	436	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		326.00000	283	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		727.00000	773	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		647.00000	582	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		248.00000	273	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		591.00000	531	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		292.00000	322	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		384.00000	344	20.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		585.00000	634	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.52790	11.61560		20.07	4,611,160.00	400	9,547.00
€ / R On 14/12/2009 Currency Future	11.60	Call		670.00000	627	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		654.00000	700	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		651.00000	610	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		686.00000	732	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		633.00000	593	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		718.00000	765	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		483.00000	452	22.18	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,067.00000	1,124	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		148.00000	134	27.38	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,132.00000	3,206	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		616.00000	577	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		750.00000	799	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		599.00000	561	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		783.00000	833	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		583.00000	546	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		817.00000	868	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		537.00000	503	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		921.00000	975	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		567.00000	531	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		851.00000	903	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		523.00000	489	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		957.00000	1,012	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		509.00000	477	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		993.00000	1,049	21.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.95	Call			552.00000	517	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			886.00000	939	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			691.00000	646	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			626.00000	668	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			496.00000	464	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,030.00000	1,086	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			470.00000	441	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,105.00000	1,163	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			404.00000	378	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,339.00000	1,400	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			425.00000	398	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,259.00000	1,320	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			436.00000	408	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,220.00000	1,280	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			384.00000	359	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,419.00000	1,481	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			375.00000	350	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,459.00000	1,522	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			365.00000	341	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,500.00000	1,563	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			356.00000	332	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,540.00000	1,604	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			322.00000	300	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,707.00000	1,772	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			293.00000	273	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,877.00000	1,945	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			267.00000	248	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,051.00000	2,120	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			279.00000	260	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,964.00000	2,032	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			273.00000	254	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,008.00000	2,076	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			273.00000	254	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,008.00000	2,076	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			238.00000	219	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,272.00000	2,341	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			232.00000	213	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,316.00000	2,385	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			244.00000	225	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,228.00000	2,297	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			250.00000	231	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,184.00000	2,253	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			255.00000	237	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,140.00000	2,209	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			250.00000	231	25.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.55	Put		2,184.00000	2,253	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		261.00000	242	25.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,095.00000	2,165	25.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		214.00000	197	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,449.00000	2,519	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		286.00000	266	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,920.00000	1,988	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		129.00000	117	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,364.00000	3,439	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		226.00000	207	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,360.00000	2,430	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		204.00000	187	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,538.00000	2,609	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		194.00000	178	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,628.00000	2,700	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		184.00000	169	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,719.00000	2,791	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		175.00000	160	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,810.00000	2,883	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		279.00000	260	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,964.00000	2,032	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		267.00000	248	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,051.00000	2,120	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		220.00000	202	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,404.00000	2,474	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		209.00000	192	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,493.00000	2,564	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		199.00000	182	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,583.00000	2,654	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		315.00000	293	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,749.00000	1,815	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		300.00000	279	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,834.00000	1,901	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		238.00000	219	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,272.00000	2,341	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		300.00000	279	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,834.00000	1,901	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		214.00000	197	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,449.00000	2,519	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		307.00000	286	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,792.00000	1,858	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		220.00000	202	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,404.00000	2,474	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		209.00000	192	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,493.00000	2,564	26.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.10	Call			189.00000	173	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,673.00000	2,745	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			194.00000	178	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,628.00000	2,700	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			330.00000	308	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,665.00000	1,730	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			339.00000	316	24.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,623.00000	1,688	24.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			307.00000	286	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,792.00000	1,858	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			244.00000	225	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,228.00000	2,297	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			339.00000	316	24.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,623.00000	1,688	24.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			347.00000	324	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,582.00000	1,646	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			315.00000	293	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,749.00000	1,815	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			414.00000	388	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,299.00000	1,360	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			394.00000	368	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,379.00000	1,440	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			447.00000	419	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,181.00000	1,241	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			384.00000	359	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,419.00000	1,481	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			458.00000	429	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,143.00000	1,201	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			436.00000	408	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,220.00000	1,280	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			394.00000	368	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,379.00000	1,440	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,188.00000	1,120	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			223.00000	243	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			884.00000	828	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			419.00000	450	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			144.00000	130	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,179.00000	3,252	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,336.00000	1,260	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			170.00000	182	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			997.00000	936	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			332.00000	358	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			735.00000	686	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			570.00000	608	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			137.00000	123	27.54	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.75	Put		3,271.00000	3,345	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,109.00000	2,023	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		43.00000	45	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		939.00000	880	19.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		374.00000	402	19.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		90.00000	79	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,024.00000	4,101	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		32.00000	27	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,466.00000	5,549	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		10.00000	8	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,945.00000	7,031	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,400.00000	2,312	19.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		35.00000	34	19.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,122.00000	1,056	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		256.00000	278	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		105.00000	94	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,739.00000	3,816	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		39.00000	33	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,174.00000	5,255	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		13.00000	11	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,647.00000	6,733	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		483.00000	452	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,067.00000	1,124	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,547.00000	2,458	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		31.00000	30	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,223.00000	1,154	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		207.00000	226	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		113.00000	102	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,598.00000	3,674	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		44.00000	37	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,028.00000	5,109	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		15.00000	12	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,499.00000	6,584	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,824.00000	3,737	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		9.00000	9	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,840.00000	2,752	21.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		25.00000	24	21.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,880.00000	1,798	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		64.00000	70	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		1,089.00000	1,025	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		274.00000	297	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		133.00000	120	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,317.00000	3,392	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		76.00000	66	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,261.00000	4,338	28.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.70	Call			3,923.00000	3,836	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			8.00000	8	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,939.00000	2,850	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			23.00000	22	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,970.00000	1,887	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			54.00000	59	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,155.00000	1,088	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			239.00000	260	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			140.00000	127	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,225.00000	3,299	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			82.00000	71	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,166.00000	4,243	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,973.00000	3,885	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			7.00000	7	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,988.00000	2,899	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			22.00000	21	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,015.00000	1,932	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			49.00000	54	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			85.00000	74	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,119.00000	4,196	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,725.00000	3,638	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			10.00000	10	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,742.00000	2,654	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			27.00000	26	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,791.00000	1,710	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			76.00000	82	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,027.00000	965	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			312.00000	337	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			126.00000	113	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,411.00000	3,486	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			71.00000	62	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,356.00000	4,434	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,627.00000	3,539	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			11.00000	11	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,644.00000	2,556	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			29.00000	28	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,704.00000	1,624	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			89.00000	96	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			968.00000	908	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			352.00000	380	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			120.00000	107	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,504.00000	3,579	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			67.00000	58	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,451.00000	4,530	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,528.00000	3,440	24.36	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	8.10	Put		12.00000	12	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,619.00000	1,540	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		104.00000	112	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		911.00000	854	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		396.00000	426	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		62.00000	54	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,547.00000	4,626	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,577.00000	3,489	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		12.00000	12	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,595.00000	2,507	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		30.00000	29	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,662.00000	1,582	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		96.00000	104	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		116.00000	104	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,551.00000	3,627	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		64.00000	55	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,499.00000	4,578	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,775.00000	3,687	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		9.00000	9	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,791.00000	2,703	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		26.00000	25	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,835.00000	1,754	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		70.00000	76	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,058.00000	995	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		292.00000	317	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		74.00000	64	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,308.00000	4,386	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,874.00000	3,786	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		8.00000	8	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,889.00000	2,801	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		24.00000	23	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,924.00000	1,842	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		59.00000	64	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		79.00000	69	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,214.00000	4,291	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,023.00000	3,935	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		7.00000	7	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		3,037.00000	2,949	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		21.00000	21	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,061.00000	1,977	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		45.00000	49	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		88.00000	76	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,072.00000	4,148	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,023.00000	3,935	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		7.00000	7	26.00	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			11.69310	11.77980		20.28	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	11.80	Call		823.00000	778	20.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		843.00000	885	20.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		842.00000	796	20.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		812.00000	853	20.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		805.00000	761	20.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		875.00000	918	20.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		788.00000	744	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		908.00000	951	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		771.00000	728	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		941.00000	985	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		754.00000	713	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		974.00000	1,019	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		738.00000	697	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,008.00000	1,054	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		707.00000	668	21.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,077.00000	1,125	21.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		692.00000	654	21.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,112.00000	1,161	21.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		722.00000	682	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,042.00000	1,089	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		677.00000	640	21.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,148.00000	1,197	21.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,555.00000	3,467	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		25.00000	24	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,587.00000	2,500	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		57.00000	57	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,709.00000	1,632	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		179.00000	189	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,065.00000	1,007	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		536.00000	564	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		457.00000	432	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,927.00000	1,989	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		318.00000	298	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,788.00000	2,855	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		220.00000	205	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,691.00000	3,762	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		143.00000	131	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,613.00000	4,688	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,604.00000	3,516	22.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		24.00000	23	22.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,634.00000	2,547	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		54.00000	54	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,748.00000	1,670	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		168.00000	177	17.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.20	Call			1,091.00000	1,032	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			511.00000	539	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			466.00000	440	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,886.00000	1,947	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			324.00000	303	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,744.00000	2,810	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			224.00000	209	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,645.00000	3,716	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			147.00000	135	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,567.00000	4,642	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,702.00000	3,614	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			22.00000	21	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,729.00000	2,642	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			50.00000	49	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,828.00000	1,749	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			148.00000	156	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,143.00000	1,082	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			464.00000	489	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			483.00000	456	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,803.00000	1,863	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			336.00000	315	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,656.00000	2,722	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			233.00000	217	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,553.00000	3,624	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			155.00000	142	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,475.00000	4,549	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,751.00000	3,663	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			21.00000	20	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,777.00000	2,690	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			47.00000	47	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,868.00000	1,789	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			138.00000	146	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,171.00000	1,108	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			441.00000	465	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			492.00000	465	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,762.00000	1,822	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			342.00000	321	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,613.00000	2,678	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			237.00000	221	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,507.00000	3,578	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			159.00000	146	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,429.00000	4,503	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,653.00000	3,565	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			23.00000	22	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,682.00000	2,595	19.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.15	Put		52.00000	52	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,788.00000	1,709	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		158.00000	166	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,117.00000	1,057	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		487.00000	514	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		474.00000	448	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,844.00000	1,905	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		330.00000	309	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,700.00000	2,766	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		228.00000	213	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,599.00000	3,670	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		151.00000	139	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,521.00000	4,595	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,899.00000	3,811	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		19.00000	18	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,921.00000	2,833	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		41.00000	40	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,992.00000	1,912	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		112.00000	118	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,256.00000	1,191	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		376.00000	397	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		521.00000	493	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,641.00000	1,700	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		363.00000	341	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,483.00000	2,547	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		251.00000	234	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,371.00000	3,441	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		171.00000	158	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,291.00000	4,365	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,998.00000	3,910	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		18.00000	17	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,017.00000	2,929	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		37.00000	36	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,077.00000	1,996	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		97.00000	102	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,316.00000	1,249	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		336.00000	355	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		542.00000	512	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,562.00000	1,619	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		377.00000	354	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,397.00000	2,461	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		260.00000	243	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,280.00000	3,350	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		180.00000	166	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,200.00000	4,273	27.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.85	Call			3,948.00000	3,861	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			19.00000	18	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,969.00000	2,881	19.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			39.00000	38	19.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			2,034.00000	1,953	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			104.00000	110	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,286.00000	1,219	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			356.00000	376	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			531.00000	502	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,601.00000	1,659	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			370.00000	347	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,440.00000	2,504	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			255.00000	238	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,325.00000	3,395	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			176.00000	162	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,246.00000	4,319	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,801.00000	3,713	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			21.00000	20	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,825.00000	2,738	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			45.00000	45	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,909.00000	1,829	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			129.00000	136	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,199.00000	1,135	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put			419.00000	442	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			502.00000	474	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,722.00000	1,781	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			349.00000	328	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,569.00000	2,634	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			241.00000	225	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,462.00000	3,532	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			163.00000	150	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,383.00000	4,457	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,850.00000	3,762	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			20.00000	19	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,873.00000	2,785	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			43.00000	42	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,950.00000	1,870	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			120.00000	127	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,227.00000	1,163	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			397.00000	419	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			511.00000	483	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,681.00000	1,740	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			356.00000	334	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,526.00000	2,591	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			246.00000	230	26.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.95	Put			3,416.00000	3,486	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			167.00000	154	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,337.00000	4,411	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,047.00000	3,959	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			17.00000	16	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,065.00000	2,978	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			36.00000	35	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,120.00000	2,038	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			90.00000	95	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,347.00000	1,279	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			317.00000	335	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			552.00000	523	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,523.00000	1,580	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			385.00000	361	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,355.00000	2,418	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			265.00000	248	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,235.00000	3,305	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			185.00000	170	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,155.00000	4,227	27.91	0.00	0	0.00
AL12 On 06/08/2009 Index Future			321.31800		318.87400		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			245.85300		245.58600		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			279.14100		278.04500		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			313.97600		311.94200		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			292.25600		292.11100		0.00	0.00	0	562.00
ALBI On 05/11/2009 Index Future			297.35300		297.20500		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			302.25500		300.57100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			125.10800		125.02800		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			127.31400		127.23300		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			129.60100		129.51800		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			294.15000		294.00800		0.00	0.00	0	565.00
GOVI On 05/11/2009 jGovi			299.28050		299.13500		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			304.65650		304.50800		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			355.41500		355.41500		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future			362.29900		362.29900		0.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J153 On 31/08/2010 jSwap			7.56100		7.56400		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.74400		8.74200		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.36900		8.36000		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.79200		8.79100		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.82800		8.82300		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.90300		8.89900		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.86600		8.86400		22.61	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.90400		6.89400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.71500		6.69900		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.85400		6.88400		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.37200		7.37800		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.78300		7.82300		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.07200		8.08400		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.58600		7.59800		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.82700		7.84100		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.11400		8.12800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.50100		8.50200		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.63800		8.63800		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.78900		8.78700		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.70400		8.70200		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.76100		8.76000		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.82500		8.82400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.24800		8.25100		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.64400		7.65200		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.34300		7.35400		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.79300		7.80300		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.42700		7.44600		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
JROD On 30/11/2009 jRod			7.20400		7.23400		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.54900		7.57700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			281.79800		281.64000		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			286.76800		286.60700		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			291.91900		291.75500		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.69900		6.69700		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,135.00000	3,132	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			6.00000	6	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,382.00000	3,379	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	3	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,249.00000	1,248	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			28.00000	27	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.32300		8.32300		8.50	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,189.00000	5,163	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			295.00000	269	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.40700		8.40800		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			933.00000	913	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,775.00000	5,749	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.49600		8.49700		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,728.00000	1,711	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,521.00000	5,499	7.90	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.57200		8.57300		0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,156.00000	2,147	0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,504.00000	2,491	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.81400		8.81400		18.18	0.00	0	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			4,263.00000	4,175	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,465.00000	2,377	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			169.00000	147	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,181.00000	14,158	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.85700		8.85800		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			4,805.00000	4,755	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,855.00000	5,796	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			6,029.00000	5,980	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,670.00000	4,611	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,499.00000	1,462	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,995.00000	12,948	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			1,030.00000	999	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,355.00000	15,315	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.90400		8.90400		17.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 04/02/2010 Bond Future	8.25	Call			3,995.00000	3,955	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,493.00000	10,453	17.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.94900		8.94900		0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			2,461.00000	2,451	0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			1,983.00000	1,973	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.39300		8.39400		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,874.00000	3,855	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			286.00000	262	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.45800		8.45900		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			712.00000	696	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,753.00000	4,734	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.53300		8.53400		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			1,051.00000	1,038	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,223.00000	5,207	7.85	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.60800		8.60900		0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,770.00000	1,763	0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,180.00000	2,169	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.81400		8.81500		11.96	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			3,326.00000	3,284	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			936.00000	888	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.88100		8.88200		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			570.00000	553	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,478.00000	8,456	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.95600		8.95700		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			2,021.00000	2,001	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,136.00000	6,111	11.41	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.02600		9.02700		0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,769.00000	1,764	0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			1,909.00000	1,898	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.82100		8.82200		13.59	0.00	0	515.00
R204 On 06/08/2009 Bond Future	9.25	Call			3,585.00000	3,539	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,033.00000	981	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.88000		8.88100		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			625.00000	607	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,312.00000	9,287	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.94400		8.94500		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			2,247.00000	2,225	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,706.00000	6,678	13.06	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.00800		9.00800		0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,814.00000	1,806	0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			1,860.00000	1,851	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
R206 On 06/08/2009 Bond Future			8.39900	8.40000		7.55	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call		3,209.00000	3,193	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		240.00000	220	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		41.00000	35	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		5,186.00000	5,176	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.47100	8.47200		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		574.00000	561	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,938.00000	3,922	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.55800	8.55900		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		834.00000	824	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,308.00000	4,295	6.73	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.65200	8.65300		0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		2,016.00000	2,009	0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,723.00000	1,713	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.92200	8.92300		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		3,261.00000	3,210	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		1,265.00000	1,208	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.97700	8.97800		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		581.00000	562	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		10,200.00000	10,176	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.03800	9.03900		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		2,259.00000	2,237	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		7,136.00000	7,108	14.52	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.10100	9.10200		0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		2,169.00000	2,165	0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		1,308.00000	1,298	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.01200	9.00500		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		3,028.00000	2,943	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		1,494.00000	1,453	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.06700	9.06000		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		767.00000	737	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		9,495.00000	9,509	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.14200	9.13600		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		2,682.00000	2,642	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		6,702.00000	6,698	15.58	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.23600	9.23100		0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		1,643.00000	1,621	0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		1,529.00000	1,537	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.38300	8.38300		22.19	0.00	0	4,503.00
R209 On 06/08/2009 Bond Future	8.75	Call		4,551.00000	4,482	22.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/08/2009 Bond Future	8.75	Put			1,487.00000	1,419	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			1,397.00000	1,329	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			4,819.00000	4,751	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.40700		8.40700		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			1,065.00000	1,034	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,116.00000	12,086	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,325.00000	11,295	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,073.00000	1,044	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			696.00000	672	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,464.00000	14,440	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.43300		8.43300		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,478.00000	2,447	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,143.00000	11,113	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,308.00000	13,282	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,630.00000	1,605	24.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.45500		8.45600		0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,658.00000	1,656	0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			1,287.00000	1,276	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			290.34400		290.20300		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			295.46600		295.32100		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			300.77300		300.62500		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.49390		6.60010		20.27	0.00	0	97,728.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			269.00000	223	20.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			269.00000	329	20.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			269.00000	223	20.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			269.00000	329	20.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			289.00000	240	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			239.00000	297	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			311.00000	259	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			211.00000	265	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			250.00000	207	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			300.00000	363	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			289.00000	240	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			239.00000	297	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			362.00000	301	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			162.00000	208	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			250.00000	207	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			300.00000	363	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			362.00000	301	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			162.00000	208	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			336.00000	280	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			186.00000	236	19.94	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	6.35	Call		391.00000	326	19.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		141.00000	182	19.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		456.00000	381	18.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		106.00000	137	18.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		491.00000	411	18.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		91.00000	117	18.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		216.00000	180	21.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		366.00000	436	21.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		232.00000	193	21.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		332.00000	399	21.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		232.00000	193	21.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		332.00000	399	21.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		201.00000	167	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		401.00000	473	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		201.00000	167	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		401.00000	473	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		175.00000	146	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		475.00000	552	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		153.00000	120	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		553.00000	626	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		175.00000	146	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		475.00000	552	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		188.00000	156	22.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		438.00000	512	22.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		164.00000	133	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		514.00000	589	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		139.00000	109	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		589.00000	665	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		164.00000	133	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		514.00000	589	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		139.00000	109	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		589.00000	665	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		115.00000	88	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		665.00000	744	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		127.00000	98	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		627.00000	704	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		127.00000	98	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		627.00000	704	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		104.00000	79	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		704.00000	786	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		85.00000	64	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		785.00000	870	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		336.00000	280	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		186.00000	236	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		115.00000	88	23.06	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	7.15	Put		665.00000	744	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		94.00000	71	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		744.00000	827	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		85.00000	64	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		785.00000	870	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		69.00000	51	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		869.00000	957	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		104.00000	79	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		704.00000	786	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		69.00000	51	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		869.00000	957	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		55.00000	40	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		955.00000	1,047	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		76.00000	57	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		826.00000	913	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		62.00000	46	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		911.00000	1,002	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		49.00000	36	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		999.00000	1,092	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		422.00000	352	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		122.00000	158	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		491.00000	411	18.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		91.00000	117	18.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,850.00000	5,744	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,350.00000	4,244	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,850.00000	2,744	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,351.00000	1,246	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		1.00000	2	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		9.00000	6	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,659.00000	1,762	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,150.00000	3,256	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,650.00000	4,756	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,150.00000	6,256	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,050.00000	5,944	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,550.00000	4,444	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,050.00000	2,944	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.49	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 14/09/2009 Currency Future	5.05	Call		1,550.00000	1,444	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	1	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		15.00000	10	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,465.00000	1,566	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,950.00000	3,056	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,450.00000	4,556	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,950.00000	6,056	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,100.00000	5,994	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,600.00000	4,494	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,100.00000	2,994	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,600.00000	1,494	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		17.00000	11	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,417.00000	1,518	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,900.00000	3,006	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,400.00000	4,506	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,900.00000	6,006	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		607.00000	518	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		57.00000	74	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		528.00000	445	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		78.00000	101	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		822.00000	724	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		22.00000	30	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		733.00000	638	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		33.00000	44	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		648.00000	556	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		48.00000	63	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		567.00000	480	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		67.00000	86	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		777.00000	681	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		27.00000	37	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		690.00000	597	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		40.00000	53	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		422.00000	352	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		122.00000	158	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		567.00000	480	18.49	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 14/09/2009 Currency Future	6.10	Put		67.00000	86	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.55090	6.65600		20.42	0.00	0	357.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		386.00000	341	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		380.00000	440	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		406.00000	358	20.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		350.00000	407	20.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		426.00000	377	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		320.00000	376	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		368.00000	324	21.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		412.00000	474	21.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		368.00000	324	21.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		412.00000	474	21.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		426.00000	377	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		320.00000	376	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		470.00000	417	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		264.00000	316	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		386.00000	341	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		380.00000	440	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		447.00000	396	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		291.00000	345	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		495.00000	438	19.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		239.00000	287	19.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		549.00000	485	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		193.00000	234	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		549.00000	485	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		193.00000	234	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		579.00000	511	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		173.00000	210	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		303.00000	268	22.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		547.00000	617	22.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		350.00000	309	21.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		444.00000	508	21.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		333.00000	294	21.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		477.00000	544	21.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		333.00000	294	21.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		477.00000	544	21.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		318.00000	281	21.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		512.00000	580	21.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		303.00000	268	22.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		547.00000	617	22.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		276.00000	240	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		620.00000	689	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		248.00000	211	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		692.00000	760	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		218.00000	184	22.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.20	Put		762.00000	833	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		191.00000	161	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		835.00000	910	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		495.00000	438	19.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		239.00000	287	19.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		521.00000	460	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		215.00000	260	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		289.00000	256	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		583.00000	655	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		264.00000	225	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		658.00000	724	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		233.00000	197	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		727.00000	796	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		470.00000	417	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		264.00000	316	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		289.00000	256	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		583.00000	655	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		233.00000	197	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		727.00000	796	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		204.00000	172	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		798.00000	871	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		264.00000	225	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		658.00000	724	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,806.00000	5,701	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,306.00000	4,201	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,806.00000	2,701	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,322.00000	1,221	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		16.00000	20	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		40.00000	32	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,734.00000	1,831	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		3.00000	2	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,197.00000	3,301	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,694.00000	4,799	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,194.00000	6,299	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,056.00000	5,951	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,556.00000	4,451	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,056.00000	2,951	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.50	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	Call		1,562.00000	1,459	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		6.00000	8	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		60.00000	48	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,504.00000	1,597	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		4.00000	3	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,948.00000	3,052	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,444.00000	4,549	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,944.00000	6,049	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,106.00000	6,001	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,606.00000	4,501	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,106.00000	3,001	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,611.00000	1,507	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	7	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		65.00000	52	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,459.00000	1,551	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		5.00000	4	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,899.00000	3,003	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,394.00000	4,499	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,894.00000	5,999	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		683.00000	603	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		127.00000	152	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		613.00000	539	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		157.00000	189	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		836.00000	748	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		80.00000	97	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		758.00000	673	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		102.00000	122	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		647.00000	569	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		141.00000	168	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		613.00000	539	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		157.00000	189	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		720.00000	637	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		114.00000	137	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		521.00000	460	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		215.00000	260	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		318.00000	281	21.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		512.00000	580	21.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.60340	6.70960		20.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.70	Call			477.00000	430	20.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			467.00000	527	20.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call			496.00000	448	20.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			437.00000	494	20.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			655.00000	592	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			246.00000	289	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			603.00000	546	19.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			293.00000	343	19.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			557.00000	506	20.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			347.00000	403	20.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			516.00000	466	20.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			407.00000	463	20.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			441.00000	398	21.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			531.00000	594	21.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			408.00000	368	21.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			598.00000	665	21.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			378.00000	342	22.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			668.00000	738	22.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			351.00000	309	22.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			742.00000	805	22.02	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>100,823,473.20</b>	<b>12,109</b>	<b>794,776.00</b>
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<b>Grand Total:</b>								<b>100,823,473.20</b>	<b>12,109</b>	<b>794,776.00</b>
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