



# Daily MTM Report

Daily summary for 07/07/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR4 On 23/07/2009 Bond			14.62100	14.62500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.31000	7.36500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.69000	8.74000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.18000	9.23500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.80500	8.86500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.22000	9.27000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.25000	9.30000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.82000	8.88000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.35000	9.39500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.41500	9.45800			0.00	0	0.00
R209 On 31/03/2036 Bond			8.85000	8.91000			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			8.08640	8.12010		19.43	194,057,427.20	23,998	246,309.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		293.00000	266	19.43	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		273.00000	280	19.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		344.00000	314	19.29	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		224.00000	228	19.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		371.00000	341	19.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		201.00000	205	19.23	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		431.00000	399	19.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		160.00000	162	19.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		254.00000	229	19.99	0.00	0	113.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		334.00000	343	19.99	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		400.00000	369	19.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		180.00000	183	19.16	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		318.00000	289	19.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		248.00000	253	19.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		273.00000	247	19.71	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		303.00000	310	19.71	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		221.00000	197	20.55	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		401.00000	411	20.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		206.00000	183	20.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		436.00000	447	20.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		237.00000	213	20.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		367.00000	376	20.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		604.00000	569	18.75	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		83.00000	82	18.75	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		192.00000	170	21.11	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		472.00000	484	21.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		92.00000	80	24.20	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		922.00000	943	24.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		179.00000	159	21.39	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		509.00000	522	21.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		167.00000	147	21.67	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		547.00000	561	21.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		896.00000	860	18.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		26.00000	24	18.27	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		119.00000	104	23.08	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		749.00000	767	23.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.45	Call			179.00000	159	21.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			509.00000	522	21.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			146.00000	128	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			626.00000	642	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			136.00000	119	22.52	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			666.00000	683	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			112.00000	97	23.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			792.00000	811	23.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			127.00000	111	22.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			707.00000	725	22.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			156.00000	137	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			586.00000	601	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			98.00000	85	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			878.00000	899	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			82.00000	70	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,012.00000	1,034	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			69.00000	58	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,148.00000	1,172	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			61.00000	52	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,241.00000	1,266	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			55.00000	47	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,335.00000	1,360	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			58.00000	49	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,288.00000	1,313	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			41.00000	35	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,571.00000	1,599	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			12.00000	13	30.17	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,292.00000	2,326	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			32.00000	28	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,712.00000	1,742	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			21.00000	20	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,951.00000	1,984	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			30.00000	26	28.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,760.00000	1,790	28.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			38.00000	33	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,618.00000	1,646	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			35.00000	30	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,665.00000	1,694	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			27.00000	25	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,807.00000	1,838	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			27.00000	25	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,807.00000	1,838	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			15.00000	15	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,145.00000	2,179	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			14.00000	14	29.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,194.00000	2,228	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		13.00000	13	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,243.00000	2,277	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		13.00000	13	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,243.00000	2,277	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		10.00000	11	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,390.00000	2,425	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		7.00000	9	31.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,587.00000	2,622	31.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		5.00000	6	31.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,835.00000	2,870	31.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		1.00000	0	33.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,881.00000	4,914	33.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		6.00000	7	31.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,736.00000	2,771	31.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		6.00000	8	31.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,686.00000	2,721	31.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		7.00000	8	31.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,637.00000	2,672	31.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		11.00000	12	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,341.00000	2,375	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		17.00000	16	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,097.00000	2,130	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		9.00000	10	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,489.00000	2,523	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		8.00000	9	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,538.00000	2,573	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		20.00000	19	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,000.00000	2,032	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		25.00000	23	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,855.00000	1,887	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		18.00000	18	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,048.00000	2,081	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		9.00000	10	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,439.00000	2,474	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		9.00000	10	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,489.00000	2,523	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		6.00000	7	31.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,736.00000	2,771	31.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		9.00000	10	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,439.00000	2,474	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		14.00000	14	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,194.00000	2,228	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		17.00000	16	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,097.00000	2,130	29.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.00	Call			23.00000	22	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,903.00000	1,935	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			3.00000	4	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,183.00000	3,217	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			45.00000	38	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,524.00000	1,551	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			38.00000	33	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,618.00000	1,646	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			32.00000	28	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,712.00000	1,742	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			12.00000	13	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,292.00000	2,326	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			47.00000	40	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,477.00000	1,503	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			41.00000	35	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,571.00000	1,599	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			49.00000	42	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,429.00000	1,455	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			20.00000	19	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,000.00000	2,032	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			5.00000	7	31.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,785.00000	2,820	31.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			4.00000	6	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,884.00000	2,920	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			18.00000	18	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,048.00000	2,081	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			4.00000	6	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,934.00000	2,969	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			4.00000	5	32.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,033.00000	3,069	32.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			6.00000	8	31.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,686.00000	2,721	31.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			4.00000	6	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,934.00000	2,969	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			3.00000	4	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,133.00000	3,168	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			5.00000	7	31.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,785.00000	2,820	31.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			4.00000	5	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,984.00000	3,019	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			21.00000	20	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,951.00000	1,984	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			4.00000	5	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,984.00000	3,019	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			3.00000	5	32.24	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 14/09/2009 Currency Future	11.20	Put		3,083.00000	3,118	32.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		8.00000	9	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,538.00000	2,573	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		4.00000	5	32.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,033.00000	3,069	32.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		3.00000	4	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,233.00000	3,267	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		73.00000	62	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,103.00000	1,126	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		52.00000	44	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,382.00000	1,408	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		47.00000	40	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,477.00000	1,503	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		77.00000	66	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,057.00000	1,080	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		55.00000	47	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,335.00000	1,360	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		65.00000	55	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,195.00000	1,219	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		52.00000	44	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,382.00000	1,408	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		30.00000	26	28.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,760.00000	1,790	28.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		25.00000	23	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,855.00000	1,887	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		69.00000	58	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,148.00000	1,172	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		45.00000	38	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,524.00000	1,551	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		82.00000	70	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,012.00000	1,034	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		87.00000	75	24.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		967.00000	988	24.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		77.00000	66	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,057.00000	1,080	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,720.00000	4,686	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,220.00000	3,186	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,724.00000	1,689	23.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		4.00000	3	23.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		1.00000	1	32.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,281.00000	4,314	32.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	0	36.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		5,780.00000	5,814	36.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	37.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,280.00000	7,314	37.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,920.00000	4,886	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,420.00000	3,386	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,923.00000	1,888	24.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			3.00000	2	24.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			530.00000	496	18.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			110.00000	110	18.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			1.00000	1	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,081.00000	4,114	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	35.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,580.00000	5,614	35.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	37.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,080.00000	7,114	37.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,970.00000	4,936	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,470.00000	3,436	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,972.00000	1,938	25.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			2.00000	1	25.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			566.00000	532	18.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			96.00000	95	18.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			1.00000	1	32.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,031.00000	4,064	32.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,530.00000	5,564	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	37.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,030.00000	7,064	37.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			105.00000	91	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			835.00000	854	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			58.00000	49	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,288.00000	1,313	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,229.00000	1,194	19.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			9.00000	8	19.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			764.00000	729	18.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			44.00000	42	18.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,426.00000	1,391	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			6.00000	5	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			941.00000	905	18.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			21.00000	19	18.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,476.00000	1,441	21.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			6.00000	4	21.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			987.00000	952	18.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.15	Put		17.00000	15	18.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,525.00000	1,490	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		5.00000	4	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		1,034.00000	999	18.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		14.00000	12	18.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		2.00000	2	32.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,482.00000	3,516	32.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		1.00000	0	32.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,481.00000	4,514	32.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		127.00000	111	22.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		707.00000	725	22.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		2.00000	2	32.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,582.00000	3,615	32.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		1.00000	0	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,581.00000	4,614	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,377.00000	1,342	20.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		7.00000	5	20.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		496.00000	462	18.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		126.00000	126	18.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		2.00000	2	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,632.00000	3,665	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		1.00000	0	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,631.00000	4,664	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,328.00000	1,292	20.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		8.00000	6	20.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		851.00000	815	18.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		31.00000	29	18.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		462.00000	430	19.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		142.00000	143	19.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		2.00000	2	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,682.00000	3,715	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		1.00000	0	33.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,681.00000	4,714	33.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		2.00000	2	32.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,532.00000	3,566	32.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		1.00000	0	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,531.00000	4,564	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,625.00000	1,590	22.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		4.00000	3	22.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,131.00000	1,096	18.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		11.00000	10	18.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		682.00000	646	18.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		62.00000	60	18.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		2.00000	3	32.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,382.00000	3,416	32.37	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 14/09/2009 Currency Future	12.50	Call			1.00000	0	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,381.00000	4,414	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,674.00000	1,639	22.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			4.00000	3	22.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,180.00000	1,145	19.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			10.00000	9	19.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			723.00000	687	18.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			52.00000	50	18.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			3.00000	3	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,332.00000	3,367	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			1.00000	0	32.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,331.00000	4,364	32.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,823.00000	1,788	23.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			3.00000	2	23.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			1.00000	1	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,181.00000	4,214	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,873.00000	1,838	24.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			3.00000	2	24.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			1.00000	1	32.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,131.00000	4,164	32.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,773.00000	1,739	23.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			3.00000	2	23.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,279.00000	1,243	19.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			8.00000	7	19.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			807.00000	772	18.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			37.00000	35	18.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			1.00000	1	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,231.00000	4,264	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,221.00000	2,187	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			1.00000	1	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			2.00000	1	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,782.00000	3,815	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,271.00000	2,237	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			1.00000	1	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			105.00000	91	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			835.00000	854	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			2.00000	1	32.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,732.00000	3,765	32.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,270.00000	4,236	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,270.00000	3,236	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	36.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,730.00000	5,764	36.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,170.00000	4,136	26.06	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	3.95	Put		0.00000	0	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call		3,170.00000	3,136	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put		0.00000	0	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call		2,172.00000	2,137	26.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put		2.00000	1	26.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,180.00000	1,145	19.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		10.00000	9	19.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		371.00000	341	19.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		201.00000	205	19.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call		0.00000	0	36.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put		5,830.00000	5,864	36.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call		4,120.00000	4,086	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put		0.00000	0	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call		3,120.00000	3,086	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put		0.00000	0	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call		2,122.00000	2,087	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put		2.00000	1	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call		0.00000	0	36.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put		5,880.00000	5,914	36.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call		0.00000	3,986	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put		0.00000	0	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call		0.00000	2,986	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put		0.00000	0	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call		0.00000	1,988	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	1	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call		0.00000	0	37.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put		0.00000	6,014	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.22440	8.25900		20.44	0.00	0	33,468.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		462.00000	436	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		453.00000	461	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		507.00000	478	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		398.00000	404	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		531.00000	502	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		372.00000	377	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		581.00000	552	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		322.00000	327	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		608.00000	578	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		299.00000	304	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		555.00000	526	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		346.00000	352	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		484.00000	455	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		425.00000	431	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		443.00000	417	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		484.00000	493	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		407.00000	382	21.19	0.00	0	247.00

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			548.00000	558	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			374.00000	351	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			615.00000	626	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			390.00000	366	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			581.00000	592	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			424.00000	399	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			515.00000	525	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			424.00000	399	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			515.00000	525	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			443.00000	417	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			484.00000	493	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			390.00000	366	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			581.00000	592	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			88.00000	80	28.84	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,379.00000	2,406	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			31.00000	29	33.21	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,072.00000	4,105	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			15.00000	18	34.10	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,756.00000	4,794	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			133.00000	122	26.81	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,774.00000	1,798	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			173.00000	160	25.31	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,414.00000	1,435	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			359.00000	336	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			650.00000	662	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			344.00000	322	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			685.00000	698	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			344.00000	322	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			685.00000	698	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			305.00000	284	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			796.00000	810	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			330.00000	309	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			721.00000	734	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			966.00000	935	19.08	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			107.00000	111	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			270.00000	251	23.07	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			911.00000	927	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			260.00000	241	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			951.00000	967	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			270.00000	251	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			911.00000	927	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			281.00000	262	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			872.00000	887	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			317.00000	296	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			758.00000	772	22.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.80	Call			293.00000	273	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			834.00000	848	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			250.00000	232	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			991.00000	1,008	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			223.00000	206	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,114.00000	1,132	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			200.00000	184	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,241.00000	1,260	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			186.00000	171	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,327.00000	1,347	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			179.00000	165	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,370.00000	1,391	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			200.00000	184	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,241.00000	1,260	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			167.00000	154	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,458.00000	1,480	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			215.00000	199	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,156.00000	1,174	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			179.00000	165	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,370.00000	1,391	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			142.00000	130	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,683.00000	1,706	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			115.00000	105	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,006.00000	2,031	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			125.00000	115	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,866.00000	1,890	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			138.00000	126	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,729.00000	1,752	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			138.00000	126	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,729.00000	1,752	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			122.00000	111	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,913.00000	1,937	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			101.00000	92	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,192.00000	2,217	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			94.00000	86	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,285.00000	2,311	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			91.00000	83	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,332.00000	2,358	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			85.00000	77	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,426.00000	2,453	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			75.00000	68	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,616.00000	2,643	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			64.00000	58	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,855.00000	2,884	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			66.00000	60	29.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,807.00000	2,835	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		70.00000	64	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,711.00000	2,739	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		105.00000	95	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,146.00000	2,171	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		98.00000	89	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,239.00000	2,264	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		82.00000	75	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,473.00000	2,500	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		77.00000	70	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,568.00000	2,596	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		75.00000	68	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,616.00000	2,643	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		112.00000	102	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,053.00000	2,078	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		118.00000	108	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,959.00000	1,984	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		88.00000	80	28.84	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,379.00000	2,406	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		80.00000	72	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,521.00000	2,548	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		118.00000	108	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,959.00000	1,984	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		60.00000	55	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,951.00000	2,980	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		62.00000	56	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,903.00000	2,932	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		55.00000	50	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,096.00000	3,126	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		58.00000	53	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,999.00000	3,029	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		31.00000	29	33.21	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,072.00000	4,105	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		46.00000	42	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,387.00000	3,418	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		49.00000	45	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,290.00000	3,320	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		37.00000	34	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,778.00000	3,810	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		28.00000	27	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,169.00000	4,203	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		19.00000	21	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,560.00000	4,596	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		12.00000	16	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,953.00000	4,992	34.36	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	11.90	Call			39.00000	36	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,680.00000	3,712	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			21.00000	22	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,462.00000	4,498	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			14.00000	17	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,855.00000	4,893	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			232.00000	215	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,073.00000	1,090	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			152.00000	139	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,593.00000	1,615	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			35.00000	33	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,876.00000	3,908	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			11.00000	15	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,052.00000	5,091	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			162.00000	149	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,503.00000	1,524	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			112.00000	102	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,053.00000	2,078	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			52.00000	47	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,193.00000	3,223	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			23.00000	24	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,364.00000	4,399	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			293.00000	273	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			834.00000	848	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			41.00000	38	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,582.00000	3,614	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			8.00000	13	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,349.00000	5,388	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			25.00000	25	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,266.00000	4,301	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			14.00000	17	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,855.00000	4,893	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			7.00000	12	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,448.00000	5,487	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			317.00000	296	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			758.00000	772	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			43.00000	40	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,484.00000	3,516	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			17.00000	20	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,658.00000	4,695	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			9.00000	13	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,250.00000	5,289	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			33.00000	31	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,974.00000	4,007	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			19.00000	21	33.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,560.00000	4,596	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		10.00000	14	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,151.00000	5,190	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		193.00000	178	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,284.00000	1,303	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		129.00000	118	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,820.00000	1,844	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		42.00000	39	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,533.00000	3,565	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		30.00000	28	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,121.00000	4,154	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		16.00000	19	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,707.00000	4,745	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		8.00000	13	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,299.00000	5,339	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		41.00000	38	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,582.00000	3,614	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		555.00000	526	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		346.00000	352	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		207.00000	191	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,198.00000	1,217	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		64.00000	58	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,855.00000	2,884	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		45.00000	41	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,436.00000	3,467	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		33.00000	30	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,024.00000	4,056	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		18.00000	20	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,609.00000	4,646	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		635.00000	606	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		276.00000	281	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		232.00000	215	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,073.00000	1,090	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		35.00000	33	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,876.00000	3,908	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		608.00000	578	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		299.00000	304	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		359.00000	336	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		650.00000	662	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		147.00000	135	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,638.00000	1,660	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		68.00000	62	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,759.00000	2,787	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		47.00000	43	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,338.00000	3,369	31.41	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	12.15	Call			34.00000	32	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,925.00000	3,958	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			11.00000	16	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,002.00000	5,041	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			756.00000	726	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			197.00000	201	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			55.00000	50	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,096.00000	3,126	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			789.00000	758	19.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			180.00000	184	19.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			281.00000	262	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			872.00000	887	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			56.00000	51	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,047.00000	3,077	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			40.00000	37	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,631.00000	3,663	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			822.00000	792	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			163.00000	167	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			215.00000	199	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,156.00000	1,174	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			53.00000	49	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,144.00000	3,174	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			38.00000	35	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,729.00000	3,761	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			24.00000	25	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,315.00000	4,350	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			7.00000	12	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,498.00000	5,537	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			39.00000	36	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,680.00000	3,712	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			6.00000	11	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,647.00000	5,686	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			6.00000	11	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,547.00000	5,587	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			40.00000	37	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,631.00000	3,663	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			27.00000	26	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,218.00000	4,252	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			7.00000	12	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,398.00000	5,438	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			5.00000	10	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,746.00000	5,786	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			484.00000	455	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			425.00000	431	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			756.00000	726	19.59	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.70	Put			197.00000	201	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			45.00000	41	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,436.00000	3,467	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			18.00000	20	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,609.00000	4,646	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			5.00000	10	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,796.00000	5,835	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			664.00000	634	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			255.00000	260	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			9.00000	14	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,200.00000	5,239	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			724.00000	694	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			215.00000	220	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			10.00000	15	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,101.00000	5,140	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,084.00000	1,053	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			75.00000	78	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			330.00000	309	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			721.00000	734	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			22.00000	23	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,413.00000	4,449	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			14.00000	18	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,805.00000	4,843	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,128.00000	1,093	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			69.00000	69	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			857.00000	826	19.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			148.00000	152	19.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			260.00000	241	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			951.00000	967	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			72.00000	66	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,663.00000	2,691	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			47.00000	43	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,338.00000	3,369	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			10.00000	15	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,101.00000	5,140	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,044.00000	1,013	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			85.00000	88	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,400.00000	1,363	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			41.00000	39	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			756.00000	726	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			197.00000	201	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,447.00000	1,409	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			38.00000	35	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			115.00000	105	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,006.00000	2,031	27.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,354.00000	1,317	19.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			45.00000	43	19.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			724.00000	694	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			215.00000	220	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			109.00000	98	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,100.00000	2,124	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			30.00000	28	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,121.00000	4,154	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,354.00000	1,317	19.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			45.00000	43	19.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,493.00000	1,456	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			34.00000	31	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,709.00000	4,674	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,211.00000	3,176	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			2.00000	1	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,730.00000	1,693	20.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			21.00000	18	20.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			2.00000	2	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,293.00000	7,327	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,959.00000	4,924	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,461.00000	3,425	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			2.00000	1	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,972.00000	1,935	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			13.00000	10	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			694.00000	664	19.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			235.00000	239	19.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			2.00000	2	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,043.00000	7,078	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,005.00000	974	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			96.00000	99	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			22.00000	23	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,413.00000	4,449	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,261.00000	3,226	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			2.00000	1	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,267.00000	2,230	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			8.00000	6	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,308.00000	1,272	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			49.00000	47	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,465.00000	2,429	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			6.00000	4	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			3.00000	6	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,344.00000	6,381	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	3	34.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,893.00000	6,929	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,510.00000	3,475	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		1.00000	1	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,515.00000	2,479	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		6.00000	4	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,540.00000	1,503	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		31.00000	28	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		2.00000	3	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,993.00000	7,028	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,411.00000	3,375	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		2.00000	1	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		2,416.00000	2,379	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		7.00000	5	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		2.00000	2	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		7,093.00000	7,128	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,361.00000	3,326	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		2.00000	1	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,366.00000	2,330	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		7.00000	5	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		2.00000	2	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		7,143.00000	7,178	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,610.00000	3,575	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		1.00000	1	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		2,614.00000	2,578	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		5.00000	4	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,635.00000	1,597	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		26.00000	23	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		3,660.00000	3,625	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		1.00000	1	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		2,664.00000	2,628	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		5.00000	3	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		1,683.00000	1,645	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		24.00000	21	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		2.00000	3	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		6,843.00000	6,879	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call		3,810.00000	3,775	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put		1.00000	1	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,813.00000	2,777	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		4.00000	3	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,827.00000	1,789	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		18.00000	15	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		929.00000	898	19.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		120.00000	124	19.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		129.00000	118	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,820.00000	1,844	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.95	Call			3.00000	4	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,694.00000	6,729	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,910.00000	3,875	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			1.00000	0	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,912.00000	2,877	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			3.00000	2	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,924.00000	1,886	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			15.00000	12	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			3.00000	4	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,594.00000	6,630	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,960.00000	3,925	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			1.00000	0	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,962.00000	2,926	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			3.00000	2	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			3.00000	5	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,544.00000	6,580	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			4,010.00000	3,975	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			1.00000	0	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			3,012.00000	2,976	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			3.00000	2	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			2,021.00000	1,984	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			12.00000	9	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			3.00000	5	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,494.00000	6,530	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,860.00000	3,825	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			1.00000	0	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,863.00000	2,827	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			4.00000	2	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,875.00000	1,838	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			16.00000	13	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			3.00000	4	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,644.00000	6,680	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,209.00000	4,175	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,218.00000	2,181	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			9.00000	7	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,262.00000	1,226	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			53.00000	52	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			3.00000	6	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,294.00000	6,332	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,309.00000	4,275	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,311.00000	3,276	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			2.00000	1	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,317.00000	2,280	22.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.95	Put			8.00000	6	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			50.00000	46	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,241.00000	3,271	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			3.00000	7	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,194.00000	6,232	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			5.00000	10	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,696.00000	5,736	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			2.00000	1	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,693.00000	7,727	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			36.00000	33	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			3,827.00000	3,859	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			2.00000	1	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			7,793.00000	7,827	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			4,109.00000	4,075	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			3,112.00000	3,076	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			3.00000	2	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			2,119.00000	2,082	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			10.00000	8	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			1,173.00000	1,137	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			64.00000	63	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			4.00000	9	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			5,895.00000	5,935	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			2.00000	1	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			7,893.00000	7,926	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	8	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			0.00000	6,034	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	1	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			0.00000	8,026	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.36360		8.39930		20.70	0.00	0	69.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			586.00000	559	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			587.00000	596	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			628.00000	599	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			529.00000	536	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			672.00000	644	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			473.00000	480	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			720.00000	691	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			421.00000	428	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			567.00000	541	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			618.00000	627	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			515.00000	490	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			716.00000	726	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			532.00000	506	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			683.00000	693	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			549.00000	523	21.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.50	Put			650.00000	660	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			607.00000	578	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			557.00000	565	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			137.00000	126	28.11	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,787.00000	2,813	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			79.00000	74	30.79	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,980.00000	4,010	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			366.00000	346	23.06	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,117.00000	1,132	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			249.00000	233	25.13	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,699.00000	1,719	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			483.00000	459	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			784.00000	795	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			468.00000	444	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			819.00000	831	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			426.00000	404	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			927.00000	940	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			389.00000	368	22.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,040.00000	1,054	22.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			413.00000	391	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			964.00000	978	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			440.00000	417	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			890.00000	903	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			336.00000	316	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,236.00000	1,253	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			317.00000	298	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,318.00000	1,335	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			292.00000	274	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,442.00000	1,460	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			308.00000	290	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,359.00000	1,376	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			276.00000	259	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,527.00000	1,546	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			276.00000	259	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,527.00000	1,546	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			111.00000	102	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,211.00000	3,239	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			284.00000	266	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,484.00000	1,503	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			242.00000	227	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,743.00000	1,763	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			225.00000	210	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,875.00000	1,897	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			200.00000	186	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,100.00000	2,123	26.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.10	Call			219.00000	205	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,920.00000	1,941	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			236.00000	221	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,787.00000	1,807	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			236.00000	221	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,787.00000	1,807	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			214.00000	200	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,965.00000	1,986	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			214.00000	200	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,965.00000	1,986	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			181.00000	168	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,281.00000	2,304	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			176.00000	163	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,327.00000	2,350	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			186.00000	172	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,236.00000	2,259	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			171.00000	159	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,372.00000	2,395	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			159.00000	147	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,509.00000	2,533	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			140.00000	130	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,741.00000	2,766	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			124.00000	115	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,975.00000	3,001	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			127.00000	118	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,928.00000	2,954	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			133.00000	123	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,834.00000	2,860	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			130.00000	121	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,881.00000	2,907	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			151.00000	140	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,602.00000	2,626	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			155.00000	143	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,555.00000	2,580	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			144.00000	133	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,694.00000	2,719	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			137.00000	126	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,787.00000	2,813	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			147.00000	136	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,648.00000	2,673	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			163.00000	151	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,463.00000	2,487	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			171.00000	159	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,372.00000	2,395	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			155.00000	143	27.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,555.00000	2,580	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		121.00000	112	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,022.00000	3,049	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		114.00000	105	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,154.00000	3,182	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		119.00000	110	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,069.00000	3,096	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		119.00000	110	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,069.00000	3,096	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		116.00000	107	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,117.00000	3,144	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		104.00000	96	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,354.00000	3,382	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		113.00000	105	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,164.00000	3,191	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		99.00000	92	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,450.00000	3,478	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		108.00000	100	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,259.00000	3,287	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		106.00000	98	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,307.00000	3,334	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		262.00000	245	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,613.00000	1,632	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		225.00000	210	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,875.00000	1,897	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		204.00000	191	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,055.00000	2,077	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		195.00000	182	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,146.00000	2,168	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		71.00000	66	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,222.00000	4,252	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		300.00000	282	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,400.00000	1,418	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		106.00000	98	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,307.00000	3,334	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		43.00000	41	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,344.00000	5,377	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		326.00000	307	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,277.00000	1,294	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		151.00000	140	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,602.00000	2,626	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		46.00000	43	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,196.00000	5,230	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		346.00000	326	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,196.00000	1,212	23.36	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.45	Call		48.00000	45	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,098.00000	5,132	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		356.00000	336	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,157.00000	1,172	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		133.00000	123	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,834.00000	2,860	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		49.00000	46	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,049.00000	5,082	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		378.00000	357	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,078.00000	1,093	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		51.00000	48	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,951.00000	4,984	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		95.00000	88	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,546.00000	3,574	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		39.00000	37	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,589.00000	5,624	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		269.00000	252	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,570.00000	1,589	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		101.00000	94	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,402.00000	3,430	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		97.00000	90	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,498.00000	3,526	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		39.00000	38	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,540.00000	5,574	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		95.00000	88	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,546.00000	3,574	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		91.00000	84	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,642.00000	3,671	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		88.00000	81	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,738.00000	3,768	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		36.00000	35	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,786.00000	5,821	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		255.00000	239	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,656.00000	1,675	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		121.00000	112	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,022.00000	3,049	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		97.00000	90	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,498.00000	3,526	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		93.00000	86	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,594.00000	3,623	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		38.00000	37	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,639.00000	5,673	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		41.00000	39	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,442.00000	5,476	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		336.00000	316	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,236.00000	1,253	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		47.00000	44	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,147.00000	5,181	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		454.00000	430	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		854.00000	867	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		53.00000	50	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,854.00000	4,886	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		413.00000	391	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		964.00000	978	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		167.00000	155	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,418.00000	2,441	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		130.00000	121	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,881.00000	2,907	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		50.00000	47	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,000.00000	5,033	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		147.00000	136	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,648.00000	2,673	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		116.00000	107	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,117.00000	3,144	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		45.00000	43	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,245.00000	5,279	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		176.00000	163	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,327.00000	2,350	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		167.00000	155	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,418.00000	2,441	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		52.00000	49	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,903.00000	4,935	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		401.00000	379	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,002.00000	1,016	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		44.00000	42	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,294.00000	5,328	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		54.00000	51	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,805.00000	4,837	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		191.00000	177	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,191.00000	2,213	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		58.00000	54	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,659.00000	4,691	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		195.00000	182	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,146.00000	2,168	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		59.00000	55	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,610.00000	4,642	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		62.00000	58	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,513.00000	4,544	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		209.00000	195	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,010.00000	2,032	26.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.30	Call			200.00000	186	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,100.00000	2,123	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			61.00000	57	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,561.00000	4,593	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			230.00000	215	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,831.00000	1,852	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			73.00000	67	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,174.00000	4,204	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			696.00000	667	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			447.00000	454	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			771.00000	742	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			372.00000	378	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			255.00000	239	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,656.00000	1,675	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			77.00000	71	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,077.00000	4,107	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			797.00000	769	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			348.00000	355	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			78.00000	72	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,029.00000	4,059	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			219.00000	205	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,920.00000	1,941	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			209.00000	195	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,010.00000	2,032	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			66.00000	62	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,367.00000	4,398	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			745.00000	716	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			396.00000	403	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			249.00000	233	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,699.00000	1,719	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			75.00000	69	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,125.00000	4,155	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			825.00000	796	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			326.00000	332	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			269.00000	252	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,570.00000	1,589	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			974.00000	945	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			225.00000	231	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			308.00000	290	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,359.00000	1,376	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			78.00000	72	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,029.00000	4,059	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,007.00000	977	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			208.00000	214	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,040.00000	1,011	19.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.55	Put		191.00000	197	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		326.00000	307	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,277.00000	1,294	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		81.00000	75	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		3,932.00000	3,961	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		1,074.00000	1,045	19.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		175.00000	181	19.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,749.00000	4,714	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		3,256.00000	3,218	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		7.00000	5	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,788.00000	1,753	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		39.00000	40	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		68.00000	63	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,319.00000	4,349	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		11.00000	19	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,261.00000	7,305	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,999.00000	4,964	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,504.00000	3,467	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		5.00000	3	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		2,022.00000	1,987	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		23.00000	23	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		13.00000	21	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,014.00000	7,057	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		1,224.00000	1,191	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		125.00000	128	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		378.00000	357	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,078.00000	1,093	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		356.00000	336	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,157.00000	1,172	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		284.00000	266	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,484.00000	1,503	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		89.00000	83	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,690.00000	3,719	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,305.00000	3,268	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		6.00000	4	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,316.00000	2,279	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		17.00000	16	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,389.00000	1,356	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		90.00000	92	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		86.00000	80	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,787.00000	3,816	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		55.00000	52	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,756.00000	4,788	32.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,454.00000	3,417	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			5.00000	4	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,464.00000	2,427	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			15.00000	13	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,518.00000	1,484	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			69.00000	71	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,514.00000	2,476	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			14.00000	12	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,562.00000	1,528	19.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			63.00000	65	19.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,554.00000	3,517	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			4.00000	3	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,563.00000	2,525	21.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			14.00000	12	21.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,607.00000	1,572	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			57.00000	59	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			853.00000	824	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			304.00000	310	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,355.00000	3,318	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			6.00000	4	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,366.00000	2,328	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			16.00000	15	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,432.00000	1,398	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			82.00000	85	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,653.00000	3,616	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			4.00000	3	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,662.00000	2,624	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			12.00000	10	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,697.00000	1,662	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			47.00000	49	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			912.00000	883	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			263.00000	269	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,703.00000	3,666	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			4.00000	2	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,711.00000	2,673	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			12.00000	10	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,742.00000	1,708	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			43.00000	44	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			943.00000	913	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			244.00000	250	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			83.00000	76	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,883.00000	3,913	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,852.00000	3,816	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			3.00000	2	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,860.00000	2,822	23.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.55	Put		10.00000	8	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,881.00000	1,846	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		31.00000	32	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		57.00000	53	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,707.00000	4,739	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,902.00000	3,865	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		3.00000	2	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,909.00000	2,871	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		10.00000	8	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,927.00000	1,893	19.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		28.00000	29	19.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,002.00000	3,965	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		2.00000	2	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,008.00000	2,970	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		9.00000	7	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,145.00000	1,115	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		146.00000	152	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,952.00000	3,915	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		3.00000	2	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,959.00000	2,921	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		9.00000	7	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,974.00000	1,940	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		25.00000	26	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,109.00000	1,079	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		160.00000	166	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,802.00000	3,766	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		3.00000	2	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,810.00000	2,772	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		11.00000	9	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,834.00000	1,800	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		35.00000	36	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		4,051.00000	4,015	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		2.00000	1	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		3,058.00000	3,020	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		8.00000	6	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		2,071.00000	2,034	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		22.00000	21	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,184.00000	1,152	18.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		135.00000	138	18.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		4,201.00000	4,164	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		3,206.00000	3,169	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		7.00000	5	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		2,218.00000	2,181	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		19.00000	17	20.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.20	Call		1,306.00000	1,272	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		106.00000	109	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		4,300.00000	4,264	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		70.00000	64	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,270.00000	4,301	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		36.00000	35	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		5,737.00000	5,772	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		7.00000	16	35.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		7,708.00000	7,752	35.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		35.00000	34	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		5,836.00000	5,871	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		6.00000	15	35.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		7,807.00000	7,851	35.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		4,101.00000	4,065	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		2.00000	1	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		3,107.00000	3,069	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		8.00000	6	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		2,120.00000	2,083	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		21.00000	20	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		34.00000	33	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		5,934.00000	5,969	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		6.00000	14	35.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		7,906.00000	7,951	35.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		0.00000	32	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		0.00000	6,068	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		0.00000	14	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		0.00000	8,050	35.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.50300	8.53930		20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		695.00000	668	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		706.00000	715	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		734.00000	706	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		645.00000	653	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		775.00000	747	20.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		586.00000	594	20.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		819.00000	792	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		530.00000	539	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		625.00000	599	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		836.00000	846	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		642.00000	615	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		802.00000	812	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		677.00000	650	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		737.00000	747	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		659.00000	632	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		769.00000	779	21.27	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 14/06/2010 Currency Future	8.50	Call		714.00000	686	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		675.00000	683	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		145.00000	134	28.81	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,755.00000	3,781	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		451.00000	429	23.16	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,312.00000	1,326	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		609.00000	583	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		869.00000	880	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		593.00000	568	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		904.00000	915	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		549.00000	525	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,010.00000	1,022	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		578.00000	553	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		939.00000	950	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		535.00000	511	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,046.00000	1,058	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		497.00000	474	22.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,157.00000	1,171	22.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		509.00000	486	22.53	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,120.00000	1,133	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		522.00000	498	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,083.00000	1,095	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		563.00000	539	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		974.00000	986	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		430.00000	408	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,391.00000	1,405	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		401.00000	380	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,512.00000	1,527	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		420.00000	399	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,431.00000	1,446	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		383.00000	363	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,594.00000	1,610	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		410.00000	389	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,471.00000	1,486	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		158.00000	147	28.38	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,519.00000	3,544	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		392.00000	372	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,553.00000	1,569	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		344.00000	325	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,805.00000	1,822	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		323.00000	305	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,934.00000	1,952	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		292.00000	275	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,153.00000	2,172	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		316.00000	298	25.18	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,977.00000	1,995	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		337.00000	318	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,847.00000	1,865	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		451.00000	429	23.16	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,312.00000	1,326	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		941.00000	914	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		402.00000	411	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		375.00000	355	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,636.00000	1,652	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		359.00000	339	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,720.00000	1,736	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		330.00000	311	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,890.00000	1,908	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		304.00000	286	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,065.00000	2,083	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		133.00000	123	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		3,993.00000	4,020	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		916.00000	888	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		426.00000	435	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		367.00000	347	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,678.00000	1,694	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		351.00000	332	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,762.00000	1,779	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		310.00000	292	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,021.00000	2,039	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		298.00000	280	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,109.00000	2,127	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		130.00000	121	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,041.00000	4,068	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		842.00000	815	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		503.00000	512	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		359.00000	339	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,720.00000	1,736	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		304.00000	286	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,065.00000	2,083	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		281.00000	264	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,242.00000	2,261	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		124.00000	114	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,184.00000	4,211	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		337.00000	318	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,847.00000	1,865	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		298.00000	280	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,109.00000	2,127	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		287.00000	270	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,197.00000	2,217	25.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.55	Call			276.00000	258	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,287.00000	2,305	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			264.00000	247	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,375.00000	2,394	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			117.00000	108	29.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,328.00000	4,355	29.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			866.00000	838	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			477.00000	485	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			367.00000	347	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,678.00000	1,694	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			126.00000	116	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,137.00000	4,163	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,082.00000	1,054	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			292.00000	301	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			440.00000	418	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,351.00000	1,365	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			351.00000	332	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,762.00000	1,779	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,112.00000	1,084	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			273.00000	281	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			375.00000	355	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,636.00000	1,652	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			142.00000	131	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,803.00000	3,828	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,143.00000	1,115	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			254.00000	262	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			462.00000	439	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,272.00000	1,286	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			440.00000	418	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,351.00000	1,365	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			140.00000	129	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,850.00000	3,876	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,175.00000	1,147	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			236.00000	244	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			473.00000	450	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,234.00000	1,247	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,790.00000	4,753	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	0	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,302.00000	3,262	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			13.00000	9	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,862.00000	1,829	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			73.00000	76	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			204.00000	190	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,915.00000	2,937	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			71.00000	66	31.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,782.00000	5,813	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		43.00000	42	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,254.00000	7,289	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,040.00000	5,003	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,549.00000	3,510	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		10.00000	7	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,089.00000	2,054	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		50.00000	51	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		226.00000	211	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,687.00000	2,708	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		128.00000	118	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,089.00000	4,115	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		77.00000	71	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,537.00000	5,568	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		47.00000	45	33.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,008.00000	7,042	33.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,360.00000	1,328	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		170.00000	175	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		485.00000	462	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,195.00000	1,209	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		420.00000	399	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,431.00000	1,446	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		161.00000	150	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,472.00000	3,497	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,351.00000	3,312	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		12.00000	9	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,375.00000	2,337	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		36.00000	34	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,479.00000	1,447	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		140.00000	144	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		208.00000	194	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,869.00000	2,891	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		100.00000	92	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,760.00000	4,789	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,568.00000	2,529	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		28.00000	26	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,645.00000	1,613	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		106.00000	110	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		153.00000	141	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,613.00000	3,638	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		107.00000	99	30.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,568.00000	4,596	30.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		196.00000	182	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,007.00000	3,029	27.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.35	Call			135.00000	125	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,946.00000	3,972	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			95.00000	87	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,905.00000	4,934	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,599.00000	3,560	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			10.00000	7	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,616.00000	2,577	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			27.00000	24	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,688.00000	1,655	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			98.00000	102	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			968.00000	940	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			379.00000	387	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			188.00000	175	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,099.00000	3,122	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			91.00000	84	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,002.00000	5,031	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,450.00000	3,411	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			11.00000	8	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,471.00000	2,433	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			32.00000	30	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,561.00000	1,529	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			122.00000	126	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			890.00000	863	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			451.00000	460	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			270.00000	252	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,331.00000	2,349	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			177.00000	165	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,238.00000	3,262	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			87.00000	80	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,148.00000	5,177	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,401.00000	3,361	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			12.00000	8	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,423.00000	2,385	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			34.00000	32	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,520.00000	1,488	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			131.00000	135	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			174.00000	161	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,285.00000	3,308	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			121.00000	112	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,232.00000	4,259	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			86.00000	79	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,196.00000	5,226	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			258.00000	241	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,419.00000	2,438	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			171.00000	158	28.03	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 14/06/2010 Currency Future	11.70	Put			3,331.00000	3,355	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			119.00000	110	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,280.00000	4,307	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			84.00000	78	31.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,245.00000	5,275	31.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			184.00000	171	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,145.00000	3,168	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			90.00000	83	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,051.00000	5,080	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,648.00000	3,609	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			9.00000	6	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,664.00000	2,625	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			25.00000	22	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,731.00000	1,698	19.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			91.00000	95	19.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			995.00000	967	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			356.00000	364	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			292.00000	275	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,153.00000	2,172	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			192.00000	178	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,053.00000	3,075	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			93.00000	86	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,954.00000	4,983	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,698.00000	3,659	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			9.00000	6	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,713.00000	2,673	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			24.00000	20	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,774.00000	1,742	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			85.00000	89	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,023.00000	995	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			334.00000	342	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,748.00000	3,709	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			8.00000	6	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,762.00000	2,722	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			22.00000	19	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,818.00000	1,785	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			79.00000	82	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,052.00000	1,024	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			313.00000	321	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			200.00000	186	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			2,961.00000	2,983	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			137.00000	127	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,898.00000	3,924	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			96.00000	89	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,857.00000	4,886	30.55	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	4.65	Call			3,896.00000	3,858	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			7.00000	5	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,908.00000	2,868	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			19.00000	15	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,951.00000	1,918	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			62.00000	65	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			213.00000	198	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,823.00000	2,845	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			101.00000	94	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,712.00000	4,741	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,946.00000	3,908	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			7.00000	5	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,957.00000	2,917	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			18.00000	14	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,996.00000	1,964	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			57.00000	61	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			217.00000	202	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,778.00000	2,799	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			147.00000	136	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,708.00000	3,733	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			103.00000	95	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,664.00000	4,692	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,996.00000	3,957	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			6.00000	4	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			3,006.00000	2,966	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			16.00000	13	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			2,042.00000	2,009	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			52.00000	56	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,208.00000	1,179	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			218.00000	226	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			222.00000	207	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,732.00000	2,754	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			150.00000	139	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,661.00000	3,686	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			105.00000	97	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,616.00000	4,644	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			4,045.00000	4,007	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			6.00000	4	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			3,055.00000	3,015	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			16.00000	12	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			1,245.00000	1,213	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			205.00000	210	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,847.00000	3,808	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			7.00000	5	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,859.00000	2,819	21.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.70	Put		20.00000	16	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,906.00000	1,874	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		67.00000	71	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		66.00000	61	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,027.00000	6,058	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		181.00000	168	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,192.00000	3,215	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		65.00000	60	32.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,076.00000	6,107	32.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		64.00000	59	32.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,125.00000	6,156	32.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		4,243.00000	4,205	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		3.00000	2	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		3,253.00000	3,213	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		13.00000	10	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		2,279.00000	2,242	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		40.00000	39	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,399.00000	1,367	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		160.00000	164	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		797.00000	769	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		558.00000	566	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		115.00000	106	29.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,376.00000	4,403	29.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		70.00000	65	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		5,831.00000	5,862	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		4,292.00000	4,255	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		3.00000	2	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,327.00000	2,290	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		38.00000	37	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,439.00000	1,407	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		150.00000	154	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		37.00000	36	34.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		7,748.00000	7,783	34.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		4,193.00000	4,156	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		4.00000	3	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		3,203.00000	3,163	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		14.00000	10	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		2,231.00000	2,195	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		42.00000	42	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		69.00000	64	32.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		5,880.00000	5,911	32.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		36.00000	35	34.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		7,847.00000	7,882	34.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		4,094.00000	4,057	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		5.00000	4	27.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.45	Call		3,104.00000	3,064	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		15.00000	11	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		2,136.00000	2,101	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		47.00000	48	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		1,283.00000	1,250	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		193.00000	197	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		67.00000	62	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		5,978.00000	6,009	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		35.00000	34	34.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		7,946.00000	7,981	34.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		0.00000	33	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		0.00000	8,080	34.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.08610	13.15330		16.60	2,617,220.00	200	22,392.00
£ / R On 14/09/2009 Currency Future	13.15	Call		380.00000	350	16.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		377.00000	414	16.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		405.00000	370	16.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		352.00000	384	16.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		457.00000	419	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		304.00000	333	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		485.00000	445	16.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		281.00000	309	16.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		514.00000	473	16.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		260.00000	287	16.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		340.00000	312	17.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		437.00000	476	17.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		322.00000	295	17.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		469.00000	509	17.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		272.00000	248	17.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		569.00000	612	17.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		218.00000	197	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		714.00000	761	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		257.00000	234	17.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		604.00000	648	17.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		288.00000	263	17.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		535.00000	577	17.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		288.00000	263	17.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		535.00000	577	17.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		405.00000	370	16.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		352.00000	384	16.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		243.00000	221	17.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		640.00000	685	17.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		305.00000	278	17.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		501.00000	542	17.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		380.00000	350	16.74	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.15	Put			377.00000	414	16.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			360.00000	330	16.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			407.00000	444	16.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			514.00000	473	16.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			260.00000	287	16.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			606.00000	561	16.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			203.00000	225	16.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			543.00000	501	16.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			240.00000	265	16.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			430.00000	394	16.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			327.00000	358	16.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			230.00000	209	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			677.00000	723	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			218.00000	197	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			714.00000	761	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			132.00000	118	19.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,079.00000	1,132	19.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			184.00000	166	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			831.00000	880	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			165.00000	148	18.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			912.00000	962	18.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			174.00000	157	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			871.00000	921	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			165.00000	148	18.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			912.00000	962	18.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			140.00000	125	19.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,037.00000	1,089	19.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			113.00000	100	19.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,209.00000	1,264	19.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			119.00000	106	19.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,166.00000	1,220	19.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			132.00000	118	19.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,079.00000	1,132	19.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			101.00000	90	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,298.00000	1,354	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			91.00000	81	20.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,388.00000	1,445	20.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			87.00000	77	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,433.00000	1,490	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			107.00000	95	19.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,254.00000	1,309	19.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			61.00000	53	21.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,758.00000	1,817	21.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			48.00000	42	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,995.00000	2,055	22.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.60	Call			33.00000	29	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,480.00000	2,543	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			39.00000	35	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,236.00000	2,298	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			43.00000	37	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,139.00000	2,201	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			46.00000	40	22.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,043.00000	2,104	22.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			61.00000	53	21.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,758.00000	1,817	21.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			78.00000	69	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,525.00000	1,583	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			67.00000	59	21.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,664.00000	1,723	21.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			48.00000	42	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,995.00000	2,055	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			53.00000	46	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,900.00000	1,960	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			58.00000	51	21.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,805.00000	1,865	21.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			50.00000	44	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,947.00000	2,008	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			55.00000	48	21.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,852.00000	1,912	21.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			64.00000	56	21.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,711.00000	1,770	21.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			58.00000	51	21.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,805.00000	1,865	21.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			41.00000	36	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,188.00000	2,250	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			44.00000	39	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,091.00000	2,152	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			71.00000	62	21.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,618.00000	1,676	21.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			39.00000	35	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,236.00000	2,298	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			33.00000	29	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,480.00000	2,543	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			37.00000	32	23.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,333.00000	2,396	23.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			32.00000	28	24.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,529.00000	2,592	24.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			31.00000	27	24.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,578.00000	2,641	24.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			35.00000	31	23.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.50	Put			2,382.00000	2,445	23.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			96.00000	85	20.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,343.00000	1,399	20.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			29.00000	26	24.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,676.00000	2,740	24.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			74.00000	65	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,571.00000	1,629	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			64.00000	56	21.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,711.00000	1,770	21.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			38.00000	33	23.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,285.00000	2,347	23.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			107.00000	95	19.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,254.00000	1,309	19.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			148.00000	133	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			994.00000	1,046	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			156.00000	140	18.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			953.00000	1,004	18.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			126.00000	112	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,122.00000	1,176	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			82.00000	73	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,479.00000	1,536	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			41.00000	36	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,188.00000	2,250	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			27.00000	24	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,774.00000	2,838	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			38.00000	33	23.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,285.00000	2,347	23.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			29.00000	26	24.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,676.00000	2,740	24.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			27.00000	24	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,774.00000	2,838	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			26.00000	23	25.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,872.00000	2,937	25.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			24.00000	22	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,971.00000	3,036	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			50.00000	44	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,947.00000	2,008	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			34.00000	30	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,431.00000	2,494	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			30.00000	27	24.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,627.00000	2,690	24.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			34.00000	30	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,431.00000	2,494	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			28.00000	25	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,725.00000	2,789	25.10	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	15.95	Call			26.00000	24	25.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,823.00000	2,888	25.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			25.00000	22	25.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,922.00000	2,986	25.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			96.00000	85	20.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,343.00000	1,399	20.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			22.00000	20	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,168.00000	3,234	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			126.00000	112	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,122.00000	1,176	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			74.00000	65	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,571.00000	1,629	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			46.00000	40	22.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,043.00000	2,104	22.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			78.00000	69	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,525.00000	1,583	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			195.00000	176	18.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			791.00000	840	18.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			174.00000	157	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			871.00000	921	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			140.00000	125	19.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,037.00000	1,089	19.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			82.00000	73	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,479.00000	1,536	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			184.00000	166	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			831.00000	880	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			206.00000	186	18.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			753.00000	800	18.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			101.00000	90	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,298.00000	1,354	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			230.00000	209	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			677.00000	723	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,053.00000	4,986	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,554.00000	3,490	29.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	4	29.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,075.00000	2,010	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			22.00000	23	22.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			708.00000	659	16.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			155.00000	173	16.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			15.00000	14	29.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,962.00000	4,028	29.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			6.00000	6	33.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,453.00000	5,520	33.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			3.00000	3	36.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.10	Put			6,950.00000	7,017	36.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,503.00000	5,436	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,003.00000	3,939	32.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	3	32.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,516.00000	2,450	24.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			13.00000	13	24.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,062.00000	1,003	16.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			59.00000	67	16.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			18.00000	17	28.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,515.00000	3,581	28.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			8.00000	7	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,004.00000	5,071	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			4.00000	3	35.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,500.00000	6,567	35.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,753.00000	5,686	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,253.00000	4,188	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	2	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,763.00000	2,696	25.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			9.00000	10	25.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,299.00000	1,234	17.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			46.00000	48	17.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			20.00000	19	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,267.00000	3,333	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			9.00000	8	31.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,756.00000	4,822	31.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			4.00000	4	35.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,251.00000	6,318	35.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			673.00000	625	16.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			170.00000	189	16.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			781.00000	729	16.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			127.00000	143	16.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			639.00000	592	16.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			186.00000	206	16.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			574.00000	530	16.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			221.00000	244	16.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			819.00000	765	16.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			115.00000	129	16.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			744.00000	693	16.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			141.00000	157	16.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			543.00000	501	16.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			240.00000	265	16.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			305.00000	278	17.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			501.00000	542	17.30	0.00	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	12.70	Call			639.00000	592	16.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			186.00000	206	16.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			360.00000	330	16.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			407.00000	444	16.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,255.00000	3,192	28.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			2.00000	6	28.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,271.00000	2,204	23.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			17.00000	18	23.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			16.00000	15	29.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			3,763.00000	3,829	29.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			5.00000	5	34.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			5,752.00000	5,819	34.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			2.00000	2	38.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,749.00000	7,816	38.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			4,153.00000	4,088	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	2	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			3,157.00000	3,092	27.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			3.00000	6	27.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			2,173.00000	2,107	23.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			19.00000	21	23.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			1,204.00000	1,140	16.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			50.00000	53	16.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			16.00000	15	29.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			3,862.00000	3,928	29.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			5.00000	5	34.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			5,852.00000	5,919	34.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			2.00000	2	38.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			7,849.00000	7,916	38.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			4,053.00000	3,989	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	3	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			3,059.00000	2,993	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			5.00000	7	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,109.00000	1,046	16.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			56.00000	59	16.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			5.00000	4	34.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			5,951.00000	6,018	34.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			2.00000	2	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			7,949.00000	8,016	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	2,943	26.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			0.00000	7	26.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	1,961	22.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			0.00000	24	22.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	14	30.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			0.00000	4,077	30.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	4	34.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	19.15	Put		0.00000	6,068	34.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call		0.00000	2	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put		0.00000	8,066	38.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.30750	13.37580		17.46	0.00	0	13,297.00
£ / R On 14/12/2009 Currency Future	13.40	Call		611.00000	579	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		635.00000	671	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		630.00000	598	17.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		604.00000	640	17.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		698.00000	661	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		522.00000	553	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		722.00000	684	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		496.00000	527	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		747.00000	708	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		471.00000	500	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		573.00000	543	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		698.00000	736	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		522.00000	495	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		797.00000	837	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		462.00000	437	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		936.00000	980	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		462.00000	437	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		936.00000	980	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		507.00000	480	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		831.00000	872	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		507.00000	480	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		831.00000	872	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		522.00000	495	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		797.00000	837	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		539.00000	510	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		763.00000	803	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		539.00000	510	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		763.00000	803	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		652.00000	617	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		576.00000	609	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		592.00000	561	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		666.00000	703	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		491.00000	465	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		865.00000	908	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		556.00000	527	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		730.00000	769	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		491.00000	465	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		865.00000	908	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		747.00000	708	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		471.00000	500	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		825.00000	783	16.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.95	Put			400.00000	426	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			798.00000	757	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			423.00000	450	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			539.00000	510	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			763.00000	803	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			476.00000	451	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			901.00000	944	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			354.00000	335	19.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,278.00000	1,327	19.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			422.00000	399	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,046.00000	1,092	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			410.00000	388	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,084.00000	1,130	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			410.00000	388	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,084.00000	1,130	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			398.00000	376	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,122.00000	1,169	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			364.00000	345	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,238.00000	1,287	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			325.00000	307	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,399.00000	1,450	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			344.00000	325	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,318.00000	1,368	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			334.00000	316	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,358.00000	1,409	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			316.00000	299	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,440.00000	1,491	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			254.00000	241	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,778.00000	1,833	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			261.00000	247	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,735.00000	1,789	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			299.00000	283	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,523.00000	1,575	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			283.00000	268	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,607.00000	1,660	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			268.00000	254	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,692.00000	1,746	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			241.00000	228	21.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,865.00000	1,921	21.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			229.00000	217	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,953.00000	2,010	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			218.00000	206	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,042.00000	2,099	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			174.00000	163	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,398.00000	2,456	22.79	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.10	Call			398.00000	376	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,122.00000	1,169	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			375.00000	355	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,199.00000	1,247	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			448.00000	424	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			972.00000	1,017	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			299.00000	283	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,523.00000	1,575	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			386.00000	365	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,160.00000	1,208	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			307.00000	291	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,481.00000	1,533	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			291.00000	275	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,565.00000	1,617	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			275.00000	260	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,649.00000	1,703	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			224.00000	212	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,998.00000	2,054	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			462.00000	437	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			936.00000	980	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			435.00000	412	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,009.00000	1,054	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			386.00000	365	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,160.00000	1,208	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			307.00000	291	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,481.00000	1,533	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			248.00000	234	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,822.00000	1,877	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			291.00000	275	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,565.00000	1,617	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			235.00000	223	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,909.00000	1,965	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			448.00000	424	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			972.00000	1,017	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			334.00000	316	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,358.00000	1,409	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			254.00000	241	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,778.00000	1,833	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			344.00000	325	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,318.00000	1,368	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,077.00000	5,009	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	2	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,596.00000	3,528	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			20.00000	20	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,134.00000	2,067	18.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.30	Put			58.00000	60	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			910.00000	865	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			334.00000	358	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			154.00000	144	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,578.00000	2,637	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			66.00000	61	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,990.00000	4,053	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			32.00000	30	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,456.00000	5,522	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			18.00000	17	29.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,943.00000	7,010	29.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,526.00000	5,458	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,039.00000	3,971	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			14.00000	14	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,569.00000	2,502	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			43.00000	44	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,205.00000	1,152	16.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			179.00000	194	16.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			203.00000	190	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,177.00000	2,233	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			84.00000	78	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,558.00000	3,620	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			39.00000	36	26.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,013.00000	5,079	26.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			21.00000	20	28.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,495.00000	6,563	28.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,776.00000	5,708	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,284.00000	4,217	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			9.00000	9	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,813.00000	2,745	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			37.00000	38	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,413.00000	1,353	16.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			138.00000	146	16.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			97.00000	90	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,321.00000	3,382	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			44.00000	41	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,768.00000	4,833	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			23.00000	22	28.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,247.00000	6,314	28.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			611.00000	579	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			635.00000	671	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			853.00000	810	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			377.00000	403	16.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.60	Call			1,034.00000	985	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			258.00000	278	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			971.00000	924	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			295.00000	316	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			853.00000	810	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			377.00000	403	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			940.00000	894	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			314.00000	337	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			881.00000	837	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			355.00000	380	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			772.00000	732	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			446.00000	475	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			675.00000	639	17.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			549.00000	581	17.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			422.00000	399	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,046.00000	1,092	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			630.00000	598	17.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			604.00000	640	17.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			722.00000	684	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			496.00000	527	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			698.00000	661	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			522.00000	553	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			398.00000	376	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,122.00000	1,169	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			592.00000	561	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			666.00000	703	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			435.00000	412	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,009.00000	1,054	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			573.00000	543	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			698.00000	736	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			3,301.00000	3,234	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			25.00000	26	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,326.00000	2,260	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			51.00000	52	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			74.00000	68	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,798.00000	3,860	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			28.00000	26	27.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,752.00000	5,819	27.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			15.00000	14	30.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,739.00000	7,807	30.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			4,186.00000	4,119	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			10.00000	11	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,203.00000	3,136	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			28.00000	29	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,230.00000	2,163	18.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.20	Put		54.00000	56	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		1,329.00000	1,269	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		153.00000	162	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		70.00000	64	24.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		3,894.00000	3,957	24.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		27.00000	25	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		5,851.00000	5,918	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		14.00000	14	30.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		7,839.00000	7,906	30.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		3,057.00000	2,990	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		31.00000	32	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		2,086.00000	2,021	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		60.00000	63	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		64.00000	59	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,039.00000	4,102	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		25.00000	24	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		5,999.00000	6,066	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		14.00000	13	31.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		7,988.00000	8,055	31.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.53090	13.60060		17.92	40,592.70	3	27.00
£ / R On 15/03/2010 Currency Future	13.60	Call		806.00000	774	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		806.00000	843	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		827.00000	792	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		776.00000	811	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		868.00000	833	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		718.00000	752	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		935.00000	897	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		635.00000	666	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		769.00000	738	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		869.00000	907	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		752.00000	721	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		901.00000	940	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		701.00000	672	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,000.00000	1,041	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		654.00000	627	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,103.00000	1,146	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		717.00000	688	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		967.00000	1,007	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		734.00000	704	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		934.00000	973	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		847.00000	812	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		747.00000	781	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		788.00000	756	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		837.00000	875	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		685.00000	657	18.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.95	Put		1,034.00000	1,076	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,128.00000	4,060	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		27.00000	29	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,153.00000	3,085	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		52.00000	54	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,191.00000	2,123	16.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		90.00000	93	16.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,386.00000	1,333	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		285.00000	302	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		535.00000	513	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,434.00000	1,482	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		356.00000	342	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,256.00000	2,311	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		237.00000	227	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,137.00000	3,196	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		164.00000	157	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,064.00000	4,126	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,032.00000	3,963	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		31.00000	32	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,056.00000	2,988	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		56.00000	57	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,096.00000	2,033	16.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		95.00000	102	16.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,316.00000	1,267	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		316.00000	336	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		512.00000	491	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,512.00000	1,560	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		343.00000	328	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,343.00000	2,397	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		228.00000	218	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,228.00000	3,287	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		159.00000	151	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,158.00000	4,220	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,934.00000	3,865	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		33.00000	34	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,959.00000	2,891	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		59.00000	60	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		2,010.00000	1,948	16.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		110.00000	117	16.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,255.00000	1,207	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		354.00000	376	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		491.00000	471	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,590.00000	1,640	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		329.00000	315	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,428.00000	2,484	22.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.70	Call			220.00000	210	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,319.00000	3,379	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			152.00000	144	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,251.00000	4,313	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,836.00000	3,767	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			35.00000	36	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,862.00000	2,794	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			62.00000	63	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,926.00000	1,865	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			125.00000	134	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,195.00000	1,149	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			395.00000	418	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			471.00000	451	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,670.00000	1,720	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			315.00000	301	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,515.00000	2,571	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			211.00000	202	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,411.00000	3,471	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			145.00000	138	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,345.00000	4,407	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,689.00000	3,620	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			38.00000	39	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,717.00000	2,649	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			67.00000	68	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,803.00000	1,743	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			152.00000	162	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,111.00000	1,067	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			460.00000	487	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			442.00000	424	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,792.00000	1,843	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			296.00000	283	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,646.00000	2,702	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			200.00000	191	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,549.00000	3,610	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			136.00000	129	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,486.00000	4,548	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,787.00000	3,718	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			36.00000	37	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,814.00000	2,746	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			63.00000	65	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,884.00000	1,824	16.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			134.00000	143	16.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,167.00000	1,121	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			416.00000	441	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			461.00000	442	20.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.85	Put		1,710.00000	1,761	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		309.00000	295	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,558.00000	2,614	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		207.00000	198	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,457.00000	3,517	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		142.00000	135	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,392.00000	4,454	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		4,080.00000	4,012	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		29.00000	31	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		3,105.00000	3,036	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		54.00000	55	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		2,143.00000	2,076	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		93.00000	95	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,351.00000	1,298	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		300.00000	317	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		524.00000	502	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,473.00000	1,521	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		350.00000	335	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,299.00000	2,354	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		233.00000	222	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,182.00000	3,241	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		161.00000	154	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,111.00000	4,173	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		3,885.00000	3,816	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		34.00000	35	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		2,911.00000	2,842	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		60.00000	61	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		1,968.00000	1,906	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		117.00000	125	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,225.00000	1,178	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		374.00000	397	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		481.00000	461	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,630.00000	1,680	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		322.00000	308	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,471.00000	2,527	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		215.00000	206	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,365.00000	3,425	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		149.00000	141	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,298.00000	4,360	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		3,983.00000	3,914	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		32.00000	33	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		3,008.00000	2,939	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		57.00000	58	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,053.00000	1,990	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		102.00000	110	16.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.65	Call		1,285.00000	1,237	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		335.00000	356	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		502.00000	481	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,551.00000	1,600	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		336.00000	321	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,385.00000	2,440	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		224.00000	214	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,273.00000	3,333	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		155.00000	147	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,205.00000	4,267	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		3,738.00000	3,669	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		37.00000	38	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		2,766.00000	2,697	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		65.00000	67	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		1,843.00000	1,783	16.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		143.00000	152	16.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,139.00000	1,094	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put		438.00000	463	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		452.00000	433	20.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,751.00000	1,802	20.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		302.00000	289	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,602.00000	2,658	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		204.00000	195	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,503.00000	3,564	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		139.00000	132	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,439.00000	4,501	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		769.00000	738	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		869.00000	907	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		4,321.00000	4,252	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		20.00000	22	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		3,347.00000	3,279	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		47.00000	48	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		2,381.00000	2,314	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		81.00000	83	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,531.00000	1,475	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		230.00000	244	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		584.00000	560	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,284.00000	1,329	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		385.00000	369	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,084.00000	2,138	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		257.00000	245	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		2,956.00000	3,015	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		176.00000	168	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		3,875.00000	3,937	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		78.00000	73	26.09	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	19.30	Put		5,778.00000	5,842	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		32.00000	30	27.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		7,731.00000	7,799	27.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		4,176.00000	4,108	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		25.00000	27	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		3,202.00000	3,133	20.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		51.00000	52	20.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		2,238.00000	2,171	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		88.00000	90	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,421.00000	1,367	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		271.00000	286	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		363.00000	348	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,213.00000	2,267	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		167.00000	160	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,016.00000	4,079	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		74.00000	69	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		5,923.00000	5,988	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		30.00000	28	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		7,879.00000	7,947	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		71.00000	66	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,020.00000	6,085	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		28.00000	27	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		7,978.00000	8,046	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		0.00000	65	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		0.00000	6,134	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		0.00000	26	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		0.00000	8,095	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.75360	13.82430		18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		978.00000	944	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		954.00000	991	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,038.00000	1,002	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		863.00000	898	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,079.00000	1,042	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		805.00000	839	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		997.00000	963	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		923.00000	959	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		923.00000	891	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,049.00000	1,088	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		872.00000	842	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,148.00000	1,188	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		824.00000	796	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,250.00000	1,292	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		889.00000	858	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,114.00000	1,154	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		906.00000	874	18.55	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	14.00	Put		1,081.00000	1,121	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		923.00000	891	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,049.00000	1,088	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		941.00000	908	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,017.00000	1,055	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,146.00000	1,107	17.55	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put		722.00000	753	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,017.00000	982	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		893.00000	928	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		280.00000	270	23.75	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,956.00000	4,016	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		959.00000	926	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		985.00000	1,023	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		856.00000	826	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,182.00000	1,222	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,017.00000	982	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		893.00000	928	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		941.00000	908	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,017.00000	1,055	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,101.00000	1,063	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		777.00000	810	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,123.00000	1,085	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		749.00000	781	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,217.00000	1,176	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		642.00000	672	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,169.00000	1,129	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		695.00000	726	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		725.00000	700	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,501.00000	1,546	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		794.00000	767	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,320.00000	1,363	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,770.00000	1,714	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		296.00000	310	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,428.00000	1,382	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		454.00000	478	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		561.00000	541	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,086.00000	2,138	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		403.00000	388	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,928.00000	2,984	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		293.00000	282	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,819.00000	3,879	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		217.00000	208	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,742.00000	4,805	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,807.00000	1,750	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		283.00000	297	16.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.80	Call		1,457.00000	1,410	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		433.00000	456	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,193.00000	1,152	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		668.00000	699	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		809.00000	781	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,285.00000	1,327	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		570.00000	550	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,046.00000	2,097	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		409.00000	395	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,885.00000	2,941	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		298.00000	287	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,773.00000	3,833	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		220.00000	211	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,696.00000	4,758	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,232.00000	5,162	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		8.00000	9	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,777.00000	3,707	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		53.00000	54	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,371.00000	2,306	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		147.00000	153	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,292.00000	1,249	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		568.00000	595	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		438.00000	422	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,714.00000	2,769	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		272.00000	262	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,048.00000	4,109	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		174.00000	167	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,449.00000	5,513	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		111.00000	106	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,887.00000	6,953	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,678.00000	5,607	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		3.00000	4	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,213.00000	4,144	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		38.00000	41	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,773.00000	2,706	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		98.00000	103	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,558.00000	1,505	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		383.00000	401	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		509.00000	492	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,335.00000	2,388	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		312.00000	300	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,637.00000	3,696	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		198.00000	190	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,024.00000	5,087	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		128.00000	123	26.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.15	Put			6,454.00000	6,519	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,926.00000	5,856	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			2.00000	2	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,452.00000	4,383	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			27.00000	29	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,002.00000	2,935	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			78.00000	82	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,734.00000	1,678	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			309.00000	325	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			552.00000	533	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,127.00000	2,179	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			337.00000	324	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,412.00000	3,471	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			213.00000	205	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,789.00000	4,851	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			139.00000	133	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,215.00000	6,279	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,356.00000	4,287	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			31.00000	33	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,387.00000	3,317	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			62.00000	64	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,459.00000	2,394	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			134.00000	140	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,662.00000	1,607	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			338.00000	354	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			752.00000	726	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,428.00000	1,472	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			534.00000	516	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,210.00000	2,262	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			383.00000	369	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,059.00000	3,116	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,484.00000	3,415	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			60.00000	61	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,547.00000	2,482	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			123.00000	129	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			780.00000	753	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,356.00000	1,399	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			396.00000	382	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,972.00000	3,028	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			289.00000	278	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,864.00000	3,925	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,500.00000	4,431	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			26.00000	27	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,533.00000	3,463	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			58.00000	60	19.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.35	Call			2,592.00000	2,527	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			118.00000	123	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			276.00000	266	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,002.00000	4,062	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			688.00000	664	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,613.00000	1,660	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			494.00000	477	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,420.00000	2,473	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			353.00000	340	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,279.00000	3,337	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			261.00000	251	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,186.00000	4,247	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			630.00000	608	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,806.00000	1,855	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			454.00000	437	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,629.00000	2,684	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			326.00000	314	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,502.00000	3,561	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			241.00000	232	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,417.00000	4,478	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,118.00000	4,050	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			44.00000	46	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,144.00000	3,074	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			69.00000	71	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,241.00000	2,177	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			166.00000	174	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,490.00000	1,439	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			416.00000	435	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			579.00000	559	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,005.00000	2,056	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			416.00000	401	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,842.00000	2,898	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			302.00000	291	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,728.00000	3,787	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			223.00000	215	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,649.00000	4,711	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,973.00000	3,903	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			48.00000	49	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,117.00000	2,056	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			192.00000	203	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,400.00000	1,354	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			476.00000	500	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,924.00000	3,854	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			49.00000	50	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,956.00000	2,889	17.50	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	10.95	Put		82.00000	85	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,077.00000	2,017	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		202.00000	213	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,372.00000	1,327	16.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		498.00000	523	16.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		543.00000	524	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,168.00000	2,221	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		390.00000	375	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,015.00000	3,072	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		285.00000	274	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,910.00000	3,970	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		210.00000	202	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,836.00000	4,898	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,826.00000	3,756	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		52.00000	53	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,864.00000	2,797	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		90.00000	94	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,998.00000	1,939	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		223.00000	235	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,318.00000	1,274	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		544.00000	571	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		526.00000	508	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,251.00000	2,304	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		377.00000	363	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,103.00000	3,160	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		204.00000	196	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,930.00000	4,992	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,728.00000	3,658	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		54.00000	55	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,920.00000	1,862	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		246.00000	259	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,267.00000	1,224	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		592.00000	620	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		365.00000	351	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,191.00000	3,248	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		268.00000	258	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,094.00000	4,155	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,022.00000	3,952	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		47.00000	48	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,049.00000	2,981	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		74.00000	78	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,157.00000	2,096	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		183.00000	193	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,165.00000	4,097	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		41.00000	43	21.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.70	Call			3,192.00000	3,123	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			68.00000	69	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,284.00000	2,220	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			160.00000	166	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,524.00000	1,471	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			399.00000	418	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			589.00000	569	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,965.00000	2,015	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			424.00000	408	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,799.00000	2,855	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			307.00000	296	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,682.00000	3,742	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			227.00000	218	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,602.00000	4,664	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,192.00000	3,123	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			68.00000	69	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,284.00000	2,220	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			160.00000	166	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,524.00000	1,471	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			399.00000	418	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			589.00000	569	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,965.00000	2,015	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,875.00000	3,805	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			50.00000	51	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,910.00000	2,843	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			86.00000	90	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			2,037.00000	1,977	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			213.00000	224	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,345.00000	1,300	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			521.00000	547	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			207.00000	199	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,883.00000	4,945	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,818.00000	2,752	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			94.00000	98	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,959.00000	1,900	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			235.00000	247	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			517.00000	500	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,293.00000	2,346	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			371.00000	357	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,146.00000	3,204	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			201.00000	193	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			4,977.00000	5,039	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,308.00000	4,239	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			34.00000	36	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,338.00000	3,269	18.44	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	10.55	Put			64.00000	65	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,415.00000	2,350	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			140.00000	146	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,627.00000	1,573	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			352.00000	369	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			620.00000	598	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			1,845.00000	1,895	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			446.00000	430	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,672.00000	2,726	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			321.00000	309	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,547.00000	3,606	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			237.00000	228	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,463.00000	4,525	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			153.00000	147	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			5,879.00000	5,944	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			84.00000	79	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			7,809.00000	7,876	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			3,241.00000	3,171	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			66.00000	68	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			2,327.00000	2,263	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			153.00000	160	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			149.00000	143	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			5,975.00000	6,040	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			81.00000	77	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			7,907.00000	7,973	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			145.00000	140	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,071.00000	6,136	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			79.00000	75	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,004.00000	8,071	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			0.00000	4,001	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			0.00000	47	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			0.00000	3,028	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			0.00000	74	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			0.00000	2,137	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			0.00000	183	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			0.00000	469	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			0.00000	2,515	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			0.00000	247	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			0.00000	4,294	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			0.00000	137	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			0.00000	6,184	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			0.00000	73	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			0.00000	8,120	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.32350		11.30270		15.97	4,982,340.00	440	20,346.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.30	Call			332.00000	325	15.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			329.00000	302	15.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			356.00000	351	15.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			304.00000	277	15.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			66.00000	62	19.67	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,263.00000	1,239	19.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			409.00000	406	15.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			256.00000	233	15.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			437.00000	436	16.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			234.00000	212	16.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			496.00000	498	16.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			194.00000	175	16.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			311.00000	304	16.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			358.00000	330	16.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			273.00000	265	16.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			420.00000	392	16.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			195.00000	188	17.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			592.00000	564	17.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			239.00000	231	16.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			486.00000	458	16.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			273.00000	265	16.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			420.00000	392	16.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			255.00000	248	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			452.00000	424	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			291.00000	284	16.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			389.00000	360	16.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			311.00000	304	16.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			358.00000	330	16.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			223.00000	216	16.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			520.00000	492	16.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			208.00000	201	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			556.00000	528	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			170.00000	163	17.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			667.00000	640	17.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			159.00000	152	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			706.00000	679	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			182.00000	175	17.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			629.00000	601	17.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			148.00000	142	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			746.00000	718	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			129.00000	123	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			827.00000	800	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			139.00000	132	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			786.00000	759	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			121.00000	115	18.28	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	12.05	Put		868.00000	842	18.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		113.00000	107	18.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		910.00000	884	18.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		75.00000	71	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,173.00000	1,148	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		86.00000	82	19.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		1,083.00000	1,058	19.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		92.00000	87	18.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		1,039.00000	1,014	18.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		70.00000	67	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,218.00000	1,193	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		58.00000	55	19.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,355.00000	1,331	19.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		54.00000	51	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,401.00000	1,378	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		45.00000	42	20.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,542.00000	1,519	20.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		35.00000	33	21.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,732.00000	1,709	21.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		27.00000	26	21.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,924.00000	1,902	21.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		29.00000	28	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,876.00000	1,854	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		29.00000	28	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,876.00000	1,854	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		19.00000	18	22.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,216.00000	2,194	22.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		18.00000	17	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,265.00000	2,243	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		20.00000	19	22.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,167.00000	2,146	22.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		21.00000	20	22.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,119.00000	2,097	22.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		23.00000	22	22.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,070.00000	2,048	22.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		23.00000	22	22.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,070.00000	2,048	22.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		25.00000	24	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,973.00000	1,951	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		15.00000	14	23.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,412.00000	2,391	23.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		13.00000	12	23.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,560.00000	2,538	23.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		12.00000	11	23.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,609.00000	2,588	23.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.60	Call		17.00000	16	22.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,314.00000	2,292	22.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		24.00000	23	22.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,021.00000	2,000	22.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		24.00000	23	22.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,021.00000	2,000	22.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		21.00000	20	22.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,119.00000	2,097	22.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		33.00000	31	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,780.00000	1,758	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		14.00000	13	23.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,461.00000	2,440	23.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		16.00000	15	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,363.00000	2,341	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		12.00000	11	23.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,609.00000	2,588	23.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		11.00000	11	23.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,659.00000	2,637	23.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		11.00000	10	23.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,708.00000	2,686	23.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		10.00000	9	24.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,807.00000	2,785	24.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		13.00000	13	23.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,511.00000	2,489	23.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		31.00000	29	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,828.00000	1,806	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		9.00000	8	24.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,906.00000	2,884	24.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		5.00000	4	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,552.00000	3,531	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		13.00000	13	23.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,511.00000	2,489	23.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		10.00000	9	24.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,807.00000	2,785	24.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		8.00000	7	24.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		3,005.00000	2,984	24.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		7.00000	6	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		3,104.00000	3,083	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		6.00000	6	25.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		3,204.00000	3,182	25.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		6.00000	5	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,303.00000	3,282	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		17.00000	16	22.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,314.00000	2,292	22.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		8.00000	7	24.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.30	Put			3,005.00000	2,984	24.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			7.00000	6	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,104.00000	3,083	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			51.00000	48	20.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,448.00000	1,425	20.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			45.00000	42	20.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,542.00000	1,519	20.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			39.00000	37	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,637.00000	1,614	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			18.00000	17	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,265.00000	2,243	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			10.00000	9	24.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,758.00000	2,736	24.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			9.00000	8	24.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,857.00000	2,835	24.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			8.00000	8	24.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,956.00000	2,934	24.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			31.00000	29	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,828.00000	1,806	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			39.00000	37	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,637.00000	1,614	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			42.00000	40	20.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,589.00000	1,566	20.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			37.00000	35	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,684.00000	1,662	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			13.00000	12	23.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,560.00000	2,538	23.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			33.00000	31	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,780.00000	1,758	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			16.00000	15	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,363.00000	2,341	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			48.00000	45	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,495.00000	1,472	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			58.00000	55	19.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,355.00000	1,331	19.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			80.00000	76	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,128.00000	1,103	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			62.00000	58	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,309.00000	1,285	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			105.00000	100	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			953.00000	927	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			80.00000	76	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,128.00000	1,103	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			42.00000	40	20.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,589.00000	1,566	20.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.10	Call			113.00000	107	18.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			910.00000	884	18.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			99.00000	94	18.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			996.00000	970	18.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			105.00000	100	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			953.00000	927	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			54.00000	51	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,401.00000	1,378	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,903.00000	4,924	17.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	17.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,403.00000	3,424	18.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	18.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,910.00000	1,931	21.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			7.00000	8	21.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			561.00000	566	16.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			158.00000	142	16.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			3.00000	2	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,100.00000	4,079	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,597.00000	5,577	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	25.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,097.00000	7,077	25.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,203.00000	5,224	17.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	17.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,703.00000	3,724	17.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	17.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,206.00000	2,226	21.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			3.00000	3	21.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			782.00000	794	16.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			79.00000	71	16.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			4.00000	3	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,801.00000	3,780	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	26.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,298.00000	5,277	26.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	25.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,797.00000	6,777	25.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,353.00000	5,374	17.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	17.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,853.00000	3,874	17.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	17.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,354.00000	2,375	20.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			2.00000	1	20.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			905.00000	921	16.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			53.00000	47	16.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			4.00000	4	26.30	0.00	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	14.95	Put			3,652.00000	3,630	26.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	26.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,148.00000	5,127	26.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	26.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,647.00000	6,627	26.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			382.00000	378	15.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			279.00000	254	15.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			291.00000	284	16.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			389.00000	360	16.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			148.00000	142	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			746.00000	718	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			223.00000	216	16.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			520.00000	492	16.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			409.00000	406	15.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			256.00000	233	15.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			159.00000	152	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			706.00000	679	17.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			466.00000	466	16.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			213.00000	193	16.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			208.00000	201	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			556.00000	528	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			528.00000	531	16.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			175.00000	158	16.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			666.00000	675	16.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			114.00000	102	16.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			595.00000	601	16.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			142.00000	128	16.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			704.00000	714	16.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			101.00000	90	16.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			630.00000	638	16.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			127.00000	114	16.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,303.00000	4,324	17.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	17.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,303.00000	3,324	18.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	18.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,305.00000	2,325	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			2.00000	2	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,323.00000	1,342	17.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			20.00000	19	17.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			4.00000	4	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,701.00000	3,680	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	26.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,697.00000	5,677	26.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	25.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,697.00000	7,677	25.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.15	Call		4,153.00000	4,174	17.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put		0.00000	0	17.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call		3,153.00000	3,174	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put		0.00000	0	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call		2,156.00000	2,177	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put		4.00000	3	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call		1,179.00000	1,197	16.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put		26.00000	24	16.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call		4.00000	3	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put		3,851.00000	3,830	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call		0.00000	0	26.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put		5,847.00000	5,827	26.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call		0.00000	0	25.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put		7,847.00000	7,827	25.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call		4,053.00000	4,074	17.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put		0.00000	0	17.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call		3,053.00000	3,074	18.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put		0.00000	0	18.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call		2,058.00000	2,079	21.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put		5.00000	5	21.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call		1,084.00000	1,102	16.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put		31.00000	28	16.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call		3.00000	3	27.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put		3,951.00000	3,929	27.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call		0.00000	0	26.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put		5,947.00000	5,927	26.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call		0.00000	0	25.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put		7,947.00000	7,927	25.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call		0.00000	4,024	17.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put		0.00000	0	17.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call		0.00000	3,024	18.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put		0.00000	0	18.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call		0.00000	2,030	21.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put		0.00000	7	21.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call		0.00000	1,054	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put		0.00000	31	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call		0.00000	3	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		0.00000	3,979	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		0.00000	0	26.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		0.00000	5,977	26.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	25.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		0.00000	7,977	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.51450	11.49410		17.50	0.00	0	11,531.00
€ / R On 14/12/2009 Currency Future	11.50	Call		549.00000	539	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		555.00000	524	17.50	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 14/12/2009 Currency Future	11.40	Call			591.00000	582	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			497.00000	468	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			637.00000	629	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			443.00000	415	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			686.00000	679	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			392.00000	365	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			529.00000	520	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			585.00000	555	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			511.00000	501	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			617.00000	586	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			414.00000	403	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			820.00000	789	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			476.00000	466	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			682.00000	651	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			493.00000	483	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			649.00000	618	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			338.00000	327	19.48	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,044.00000	1,013	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			59.00000	56	23.55	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,165.00000	3,142	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			460.00000	449	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			716.00000	685	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			444.00000	433	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			750.00000	719	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			429.00000	418	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			785.00000	754	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			387.00000	376	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			893.00000	861	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			374.00000	363	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			930.00000	898	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			361.00000	350	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			967.00000	936	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			400.00000	389	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			856.00000	825	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			349.00000	339	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,005.00000	974	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			327.00000	316	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,083.00000	1,052	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			269.00000	259	20.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,325.00000	1,295	20.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			287.00000	276	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,243.00000	1,212	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			296.00000	286	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,202.00000	1,171	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			253.00000	243	20.75	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.65	Put		1,409.00000	1,378	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		245.00000	235	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,451.00000	1,421	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		238.00000	228	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,493.00000	1,464	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		230.00000	221	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,536.00000	1,507	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		205.00000	196	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,710.00000	1,681	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		183.00000	174	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,888.00000	1,860	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		164.00000	156	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,069.00000	2,042	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		173.00000	165	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,979.00000	1,950	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		168.00000	160	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,024.00000	1,996	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		168.00000	160	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,024.00000	1,996	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		137.00000	130	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,292.00000	2,266	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		131.00000	125	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,337.00000	2,310	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		142.00000	136	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,248.00000	2,221	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		149.00000	142	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,205.00000	2,177	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		155.00000	148	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,161.00000	2,133	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		149.00000	142	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,205.00000	2,177	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		159.00000	152	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,115.00000	2,087	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		115.00000	109	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,471.00000	2,445	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		177.00000	170	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,933.00000	1,905	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		47.00000	45	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,402.00000	3,380	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		125.00000	119	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,381.00000	2,355	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		105.00000	100	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,561.00000	2,536	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		96.00000	92	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,652.00000	2,627	23.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.15	Call		88.00000	84	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,744.00000	2,720	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		81.00000	77	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,837.00000	2,812	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		173.00000	165	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,979.00000	1,950	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		164.00000	156	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,069.00000	2,042	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		120.00000	114	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,426.00000	2,400	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		110.00000	105	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,516.00000	2,490	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		101.00000	96	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,607.00000	2,581	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		199.00000	190	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,755.00000	1,726	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		188.00000	179	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,844.00000	1,815	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		137.00000	130	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,292.00000	2,266	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		188.00000	179	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,844.00000	1,815	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		115.00000	109	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,471.00000	2,445	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		193.00000	185	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,799.00000	1,770	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		120.00000	114	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,426.00000	2,400	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		110.00000	105	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,516.00000	2,490	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		92.00000	88	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,698.00000	2,673	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		96.00000	92	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,652.00000	2,627	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		211.00000	202	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,667.00000	1,637	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		217.00000	208	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,623.00000	1,593	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		193.00000	185	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,799.00000	1,770	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		142.00000	136	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,248.00000	2,221	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		217.00000	208	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,623.00000	1,593	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		224.00000	214	21.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.85	Put			1,579.00000	1,550	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			199.00000	190	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,755.00000	1,726	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			278.00000	268	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,284.00000	1,253	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			261.00000	251	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,367.00000	1,336	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			306.00000	295	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,162.00000	1,131	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			253.00000	243	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,409.00000	1,378	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			316.00000	306	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,122.00000	1,091	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			296.00000	286	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,202.00000	1,171	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			261.00000	251	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,367.00000	1,336	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,015.00000	1,017	15.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			171.00000	152	15.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			712.00000	705	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			368.00000	341	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			56.00000	54	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,212.00000	3,189	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,165.00000	1,170	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			121.00000	106	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			823.00000	819	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			279.00000	255	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			570.00000	560	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			526.00000	496	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			51.00000	49	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,307.00000	3,284	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,978.00000	1,996	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			34.00000	32	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			765.00000	760	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			321.00000	296	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			25.00000	24	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,080.00000	4,059	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			13.00000	12	26.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,569.00000	5,547	26.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			6.00000	5	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,062.00000	7,041	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,268.00000	2,286	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			24.00000	22	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			948.00000	947	15.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			204.00000	183	15.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.25	Call			32.00000	31	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,788.00000	3,766	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			14.00000	13	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,270.00000	5,249	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			7.00000	6	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,763.00000	6,742	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			338.00000	327	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,044.00000	1,013	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,414.00000	2,433	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			20.00000	18	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,051.00000	1,053	15.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			156.00000	138	15.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			37.00000	35	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,643.00000	3,621	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			15.00000	14	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,121.00000	5,100	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			8.00000	7	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,614.00000	6,592	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,697.00000	3,717	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			3.00000	2	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,709.00000	2,727	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			15.00000	13	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,743.00000	1,759	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			49.00000	44	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			915.00000	914	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			221.00000	199	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			49.00000	47	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,355.00000	3,332	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			22.00000	21	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,328.00000	4,306	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,797.00000	3,816	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			3.00000	2	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,807.00000	2,826	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			13.00000	11	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,837.00000	1,853	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			42.00000	39	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			981.00000	981	15.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			187.00000	167	15.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			54.00000	51	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,259.00000	3,237	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			23.00000	22	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,229.00000	4,207	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,847.00000	3,866	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			3.00000	1	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,856.00000	2,875	21.16	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 14/12/2009 Currency Future	8.65	Put		12.00000	11	21.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,883.00000	1,901	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		39.00000	36	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		23.00000	23	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,179.00000	4,158	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,598.00000	3,617	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		4.00000	3	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,610.00000	2,629	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		16.00000	14	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,651.00000	1,665	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		57.00000	51	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		853.00000	850	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		259.00000	235	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		44.00000	43	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,450.00000	3,428	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		21.00000	20	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,427.00000	4,405	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,499.00000	3,518	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		5.00000	3	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,512.00000	2,531	19.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		18.00000	16	19.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,560.00000	1,573	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		65.00000	58	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		794.00000	789	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		300.00000	275	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		40.00000	39	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,546.00000	3,524	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		20.00000	19	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,526.00000	4,504	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,400.00000	3,418	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		5.00000	4	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,469.00000	1,481	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		75.00000	67	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		738.00000	732	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		344.00000	318	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		19.00000	18	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,625.00000	4,603	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,449.00000	3,468	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		5.00000	4	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,463.00000	2,482	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		19.00000	17	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,514.00000	1,527	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		70.00000	62	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		39.00000	37	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,595.00000	3,573	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.05	Call		19.00000	18	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,575.00000	4,554	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,648.00000	3,667	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		4.00000	2	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,659.00000	2,678	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		15.00000	13	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,697.00000	1,712	17.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		53.00000	48	17.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		883.00000	881	16.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		239.00000	217	16.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		21.00000	20	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,377.00000	4,356	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,747.00000	3,766	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		3.00000	2	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,758.00000	2,776	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		14.00000	12	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,790.00000	1,806	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		46.00000	42	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		22.00000	21	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,278.00000	4,257	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,896.00000	3,916	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		2.00000	1	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,906.00000	2,924	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		12.00000	10	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,931.00000	1,948	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		37.00000	34	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		24.00000	23	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,130.00000	4,109	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,896.00000	3,916	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		2.00000	1	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,996.00000	4,016	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		2.00000	1	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,005.00000	3,023	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		10.00000	9	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,026.00000	2,044	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		31.00000	29	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,123.00000	1,127	15.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		129.00000	113	15.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		64.00000	61	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,070.00000	3,047	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		25.00000	24	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,031.00000	4,010	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,195.00000	4,215	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		1.00000	1	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,202.00000	3,220	21.96	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 14/12/2009 Currency Future	8.30	Put		8.00000	6	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,219.00000	2,238	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		25.00000	23	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,293.00000	1,301	16.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		99.00000	87	16.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		77.00000	74	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,883.00000	2,859	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		30.00000	29	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,836.00000	3,815	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,295.00000	4,315	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		1.00000	0	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,301.00000	3,319	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		6.00000	5	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,317.00000	2,335	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		23.00000	21	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,381.00000	1,391	16.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		86.00000	76	16.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		84.00000	80	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,790.00000	2,766	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		34.00000	32	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,739.00000	3,718	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		12.00000	11	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,718.00000	5,697	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		4.00000	4	29.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,710.00000	7,689	29.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		12.00000	11	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,818.00000	5,796	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		4.00000	3	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,810.00000	7,789	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		4,096.00000	4,115	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		1.00000	1	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,103.00000	3,122	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		9.00000	7	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,122.00000	2,141	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		28.00000	26	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,207.00000	1,213	15.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		113.00000	99	15.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		28.00000	27	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,934.00000	3,912	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		12.00000	10	27.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,917.00000	5,896	27.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		4.00000	3	29.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,910.00000	7,889	29.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		0.00000	10	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		0.00000	5,995	27.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.50	Call		0.00000	3	29.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		0.00000	7,988	29.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.70910	11.68910		18.05	0.00	0	86.00
€ / R On 15/03/2010 Currency Future	11.70	Call		704.00000	703	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		715.00000	694	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		744.00000	743	17.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		655.00000	634	17.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		787.00000	787	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		598.00000	578	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		855.00000	856	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		516.00000	497	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		704.00000	703	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		715.00000	694	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		668.00000	666	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		779.00000	757	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		586.00000	584	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		947.00000	924	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		634.00000	631	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		845.00000	822	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		651.00000	648	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		812.00000	789	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		686.00000	684	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		747.00000	725	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		618.00000	615	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		878.00000	856	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		602.00000	599	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		913.00000	890	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		557.00000	554	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,018.00000	995	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		543.00000	540	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,054.00000	1,031	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		572.00000	569	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		982.00000	959	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		530.00000	527	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,091.00000	1,067	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,455.00000	3,474	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		16.00000	15	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,474.00000	2,493	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		35.00000	34	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,564.00000	1,577	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		124.00000	118	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		904.00000	906	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		465.00000	447	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		333.00000	329	21.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,894.00000	1,870	21.78	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.25	Call			212.00000	208	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,773.00000	2,749	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			134.00000	131	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,695.00000	3,672	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			75.00000	73	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,635.00000	4,614	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,504.00000	3,523	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			15.00000	14	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,523.00000	2,542	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			34.00000	33	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,604.00000	1,619	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			115.00000	109	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			930.00000	932	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			440.00000	423	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			340.00000	336	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,851.00000	1,827	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			217.00000	214	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,728.00000	2,704	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			137.00000	134	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,648.00000	3,625	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			77.00000	76	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,588.00000	4,567	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,602.00000	3,622	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			13.00000	13	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,621.00000	2,640	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			32.00000	31	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,687.00000	1,702	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			98.00000	93	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			983.00000	986	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			393.00000	377	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			355.00000	351	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,766.00000	1,742	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			228.00000	224	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,639.00000	2,615	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			143.00000	140	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,554.00000	3,531	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			83.00000	81	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,494.00000	4,472	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,652.00000	3,671	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			13.00000	12	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,670.00000	2,689	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			31.00000	30	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,729.00000	1,745	15.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			90.00000	86	15.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,010.00000	1,014	16.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.05	Put			371.00000	355	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			363.00000	359	21.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,724.00000	1,700	21.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			233.00000	230	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,594.00000	2,571	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			146.00000	143	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,507.00000	3,484	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			86.00000	84	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,447.00000	4,425	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,553.00000	3,572	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			14.00000	13	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,572.00000	2,591	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			33.00000	32	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,645.00000	1,660	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			106.00000	101	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			956.00000	959	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			417.00000	399	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			347.00000	344	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,808.00000	1,785	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			222.00000	219	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,683.00000	2,660	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			140.00000	137	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,601.00000	3,578	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			80.00000	79	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,541.00000	4,519	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,800.00000	3,819	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			11.00000	10	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,817.00000	2,836	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			28.00000	27	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,858.00000	1,876	15.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			69.00000	67	15.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,097.00000	1,102	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			308.00000	293	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			388.00000	384	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,599.00000	1,575	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			251.00000	248	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,462.00000	2,439	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			157.00000	153	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,367.00000	3,344	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			96.00000	94	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,307.00000	4,285	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,899.00000	3,918	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			10.00000	9	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,915.00000	2,934	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			26.00000	25	19.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.80	Call			1,947.00000	1,965	15.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			58.00000	56	15.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,159.00000	1,165	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			269.00000	256	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			406.00000	403	20.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,517.00000	1,494	20.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			264.00000	260	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,375.00000	2,351	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			164.00000	161	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,275.00000	3,252	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			103.00000	101	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,214.00000	4,192	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,849.00000	3,869	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			10.00000	10	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,866.00000	2,885	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			27.00000	26	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,902.00000	1,920	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			63.00000	61	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,127.00000	1,133	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			288.00000	274	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			397.00000	393	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,558.00000	1,534	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			257.00000	254	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,418.00000	2,395	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			160.00000	157	24.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,321.00000	3,298	24.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			100.00000	97	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,261.00000	4,238	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,701.00000	3,720	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			12.00000	11	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,719.00000	2,738	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			30.00000	29	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,772.00000	1,788	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			83.00000	79	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,038.00000	1,043	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put			349.00000	334	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			371.00000	367	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,682.00000	1,658	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			239.00000	236	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,550.00000	2,527	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			150.00000	147	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,461.00000	3,438	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			89.00000	88	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,400.00000	4,378	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,750.00000	3,770	22.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.95	Put		11.00000	11	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,768.00000	2,787	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		29.00000	28	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,815.00000	1,832	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		76.00000	73	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		1,067.00000	1,072	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		328.00000	313	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		380.00000	376	21.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,640.00000	1,617	21.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		245.00000	242	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,506.00000	2,482	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		153.00000	150	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,414.00000	3,391	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		93.00000	91	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,354.00000	4,332	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,948.00000	3,968	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		9.00000	9	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,965.00000	2,984	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		26.00000	25	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,992.00000	2,010	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		52.00000	51	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,190.00000	1,197	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		251.00000	238	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		416.00000	412	20.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,477.00000	1,453	20.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		270.00000	267	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,331.00000	2,308	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		168.00000	164	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,228.00000	3,205	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		107.00000	104	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,168.00000	4,145	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,998.00000	4,017	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		9.00000	8	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		3,014.00000	3,033	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		25.00000	24	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		2,037.00000	2,055	15.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		48.00000	46	15.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,223.00000	1,231	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		234.00000	221	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		426.00000	422	20.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,437.00000	1,413	20.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		277.00000	274	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,288.00000	2,265	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		171.00000	168	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,182.00000	3,159	24.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.70	Call			111.00000	108	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,122.00000	4,099	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,195.00000	4,214	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			6.00000	5	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,209.00000	3,228	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			20.00000	19	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,231.00000	2,249	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			42.00000	40	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,369.00000	1,379	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			179.00000	170	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			468.00000	465	19.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,279.00000	1,256	19.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			300.00000	297	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,111.00000	2,087	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			188.00000	185	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			2,999.00000	2,976	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			120.00000	118	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			3,931.00000	3,909	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,343.00000	4,363	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			4.00000	4	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,356.00000	3,376	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			17.00000	17	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,377.00000	2,395	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			38.00000	36	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,484.00000	1,496	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			145.00000	137	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			504.00000	501	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,165.00000	1,142	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			319.00000	316	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			1,980.00000	1,956	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			202.00000	199	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,863.00000	2,840	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			128.00000	126	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,789.00000	3,767	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			32.00000	31	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,693.00000	5,672	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			15.00000	14	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,676.00000	7,655	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			28.00000	28	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,839.00000	5,819	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			14.00000	14	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,825.00000	7,805	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			4,096.00000	4,116	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			7.00000	7	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			3,111.00000	3,131	20.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.60	Put			22.00000	21	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,134.00000	2,152	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			44.00000	43	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,295.00000	1,304	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			205.00000	194	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			288.00000	285	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,199.00000	2,176	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			115.00000	113	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,026.00000	4,004	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			26.00000	25	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			5,937.00000	5,916	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			14.00000	14	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			7,925.00000	7,904	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			0.00000	23	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			0.00000	6,014	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			0.00000	13	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			0.00000	8,004	27.48	0.00	0	0.00
AL12 On 06/08/2009 Index Future				310.29900	308.78500		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future				244.48300	244.34500		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future				274.36100	273.74000		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future				305.51400	304.59500		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				285.29800	284.47100		0.00	0.00	0	649.00
ALBI On 05/11/2009 Index Future				290.41200	289.57000		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future				295.95700	295.08100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				123.40700	123.21800		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				125.64500	125.45200		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future				128.02000	127.82400		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				287.22250	286.40850		0.00	0.00	0	567.00
GOVI On 05/11/2009 jGovi				292.37150	291.54300		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi				297.90000	297.05600		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future				358.12700	358.12700		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future				365.32900	365.32900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				7.90300	7.92500		20.64	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J157 On 15/09/2015 jSwap		9.04800	9.10300		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.66700	8.69200		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.92400	8.97900		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap		9.17200	9.21200		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap		9.15600	9.20100		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap		9.22800	9.27000		20.64	0.00	0	0.00
JBAR On 21/12/2005 jBar			0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		7.53000	7.53600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		7.30600	7.33700		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		7.42600	7.46700		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.69200	7.73700		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.95000	7.96600		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		8.24600	8.26400		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.92300	7.95000		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		8.09700	8.13200		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		8.32800	8.37000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote		8.81900	8.87200		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.93900	8.99700		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		9.07800	9.14000		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote		9.07800	9.12500		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote		9.12900	9.17600		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote		9.18900	9.23500		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod		7.60400	7.60800		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod		7.36800	7.37600		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod		7.56600	7.57800		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod		7.69500	7.70100		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod		7.65300	7.66000		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod		7.81800	7.82700		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
OTH1 On 06/08/2009 Index Future				274.67500	273.77200		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future				279.65400	278.73400		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future				284.94200	284.00500		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future				7.31600	7.37000		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,441.00000	2,495	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			14.00000	13	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			2,685.00000	2,740	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			8.00000	7	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future				5.00000	5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,240.00000	1,240	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			19.00000	19	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future				8.72400	8.77600		7.75	179,144.50	1,403	9,090.00
R157 On 06/08/2009 Bond Future	9.25	Call			2,805.00000	3,017	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			335.00000	271	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.83100	8.88600		7.75	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			239.00000	263	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			7,535.00000	7,280	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.91700	8.97600		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			717.00000	770	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,864.00000	6,631	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.95400	9.01700		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,039.00000	2,151	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			4,479.00000	4,297	7.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future				9.19900	9.25100		16.57	50,688.95	450	11,666.00
R186 On 06/08/2009 Bond Future	9.00	Call			1,203.00000	1,343	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,563.00000	3,220	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			1.00000	1	15.83	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			18,170.00000	17,688	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future				9.25300	9.30600		16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,019.00000	3,207	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,867.00000	5,569	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,171.00000	2,319	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			7,428.00000	7,090	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			368.00000	402	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			16,070.00000	15,620	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			206.00000	226	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			18,738.00000	18,273	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future				9.30100	9.35500		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			1,807.00000	1,918	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,486.00000	12,108	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future				9.32900	9.38500		15.39	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 06/05/2010 Bond Future	9.00	Call			4,838.00000	5,052	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			8,353.00000	8,066	15.39	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.83100		8.89300		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			1,875.00000	2,058	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			398.00000	321	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.91800		8.98500		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			173.00000	195	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			6,350.00000	6,103	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.99900		9.06900		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			381.00000	417	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			6,633.00000	6,400	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			9.04000		9.11400		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,547.00000	1,647	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			3,833.00000	3,660	6.73	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.24900		9.30100		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			1,154.00000	1,270	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,429.00000	1,265	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.33200		9.38600		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			117.00000	129	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			10,718.00000	10,446	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.41100		9.46800		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			860.00000	917	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,632.00000	7,397	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.45700		9.51600		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,484.00000	2,599	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			5,100.00000	4,921	10.43	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.27700		9.32800		12.71	0.00	0	730.00
R204 On 06/08/2009 Bond Future	9.25	Call			1,178.00000	1,296	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,634.00000	1,454	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.35100		9.40500		12.28	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			121.00000	134	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			11,856.00000	11,560	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.41900		9.47500		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			932.00000	992	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,406.00000	8,154	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.46200		9.52000		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			2,717.00000	2,842	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			5,612.00000	5,420	11.48	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.84500		8.91700		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			1,506.00000	1,681	7.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 06/08/2009 Bond Future	9.25	Put			356.00000	280	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			0.00000	0	6.84	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			6,965.00000	6,714	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.94300		9.02100		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			135.00000	156	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			5,338.00000	5,100	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			9.03600		9.12000		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			294.00000	329	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			5,549.00000	5,319	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			9.09100		9.18200		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,491.00000	1,602	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,784.00000	2,624	5.82	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.38500		9.42700		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			954.00000	1,032	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,010.00000	1,839	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.45500		9.49800		13.63	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			106.00000	115	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			12,817.00000	12,575	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.52000		9.56500		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			922.00000	969	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,866.00000	8,656	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.56500		9.61100		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			3,190.00000	3,299	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			5,244.00000	5,095	12.82	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.43600		9.48100		14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			856.00000	935	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,269.00000	2,075	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.49400		9.53900		15.02	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			171.00000	184	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			11,818.00000	11,563	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.56900		9.61500		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,216.00000	1,276	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,103.00000	7,894	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.65600		9.70100		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,065.00000	3,171	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			5,712.00000	5,558	14.19	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.86300		8.91300		20.28	0.00	0	4,603.00
R209 On 06/08/2009 Bond Future	8.75	Call			1,239.00000	1,374	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,536.00000	2,277	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			85.00000	97	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			7,868.00000	7,486	19.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future			8.89700		8.94900		20.64	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			7,212.00000	7,513	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,391.00000	1,286	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			185.00000	204	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			15,667.00000	15,279	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			93.00000	103	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			18,292.00000	17,895	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.92600		8.97900		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			9,178.00000	9,483	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,936.00000	1,829	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			835.00000	895	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			13,937.00000	13,584	19.33	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.93800		8.99300		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			3,680.00000	3,853	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			7,651.00000	7,398	19.86	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			283.51600		282.71200		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			288.65600		287.83700		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			294.11300		293.27900		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.43080		6.39870		16.67	2,012,840.40	313	179,046.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			185.00000	204	16.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			186.00000	173	16.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			243.00000	264	17.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			144.00000	133	17.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			243.00000	264	17.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			144.00000	133	17.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			213.00000	233	17.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			164.00000	152	17.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			165.00000	177	16.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			216.00000	196	16.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			165.00000	177	16.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			216.00000	196	16.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			147.00000	158	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			248.00000	227	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			131.00000	140	17.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			282.00000	260	17.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			117.00000	125	17.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			318.00000	294	17.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			131.00000	140	17.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			282.00000	260	17.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			117.00000	125	17.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			318.00000	294	17.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			104.00000	111	17.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.65	Put		355.00000	330	17.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		185.00000	204	16.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		186.00000	173	16.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		104.00000	111	17.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		355.00000	330	17.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		274.00000	297	17.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		126.00000	116	17.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		308.00000	332	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		110.00000	101	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		82.00000	88	18.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		434.00000	407	18.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		92.00000	99	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		394.00000	368	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		92.00000	99	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		394.00000	368	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		73.00000	79	18.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		475.00000	448	18.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		73.00000	79	18.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		475.00000	448	18.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		59.00000	63	19.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		560.00000	532	19.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		47.00000	50	19.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		648.00000	619	19.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		59.00000	63	19.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		560.00000	532	19.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		66.00000	70	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		517.00000	489	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		52.00000	56	19.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		604.00000	575	19.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		42.00000	45	20.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		693.00000	664	20.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		52.00000	56	19.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		604.00000	575	19.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		42.00000	45	20.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		693.00000	664	20.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		34.00000	36	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		785.00000	755	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		38.00000	40	20.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		739.00000	709	20.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		38.00000	40	20.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		739.00000	709	20.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		31.00000	32	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		832.00000	802	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		25.00000	26	21.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		926.00000	896	21.61	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	Call		34.00000	36	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		785.00000	755	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		28.00000	29	21.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		879.00000	848	21.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		25.00000	26	21.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		926.00000	896	21.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		21.00000	22	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,022.00000	991	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		31.00000	32	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		832.00000	802	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		21.00000	22	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,022.00000	991	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		17.00000	18	22.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,118.00000	1,087	22.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		23.00000	24	21.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		974.00000	943	21.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		19.00000	20	22.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,070.00000	1,039	22.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		15.00000	16	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,167.00000	1,135	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		308.00000	332	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		110.00000	101	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,649.00000	5,681	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,149.00000	4,181	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,649.00000	2,681	26.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	26.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,152.00000	1,186	23.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		3.00000	5	23.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		5.00000	5	27.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,857.00000	1,825	27.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		1.00000	1	33.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,352.00000	3,320	33.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	40.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,852.00000	4,820	40.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	47.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,352.00000	6,319	47.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,849.00000	5,881	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,349.00000	4,381	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,849.00000	2,881	25.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	25.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,350.00000	1,384	25.18	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	Put		1.00000	3	25.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		7.00000	7	25.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,658.00000	1,626	25.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	33.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,152.00000	3,120	33.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	39.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,652.00000	4,620	39.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	46.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,152.00000	6,119	46.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,899.00000	5,931	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,399.00000	4,431	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,899.00000	2,931	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,400.00000	1,433	25.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	3	25.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		7.00000	8	25.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,609.00000	1,577	25.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	32.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,102.00000	3,070	32.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	39.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,602.00000	4,570	39.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	46.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,102.00000	6,069	46.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		419.00000	446	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		71.00000	65	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		344.00000	368	18.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		95.00000	87	18.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		630.00000	660	19.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		32.00000	29	19.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		543.00000	571	19.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		44.00000	40	19.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		459.00000	486	18.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		61.00000	55	18.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		381.00000	406	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		82.00000	75	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		586.00000	615	19.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		38.00000	34	19.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		501.00000	528	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		52.00000	47	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		381.00000	406	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		82.00000	75	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		501.00000	528	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		52.00000	47	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
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,099.00000	4,131	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,099.00000	3,131	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,099.00000	2,131	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,103.00000	1,136	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		5.00000	5	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		5.00000	5	27.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,906.00000	1,874	27.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		1.00000	1	36.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,902.00000	3,870	36.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	45.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,902.00000	5,869	45.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	52.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,901.00000	7,869	52.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,049.00000	4,081	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,049.00000	3,081	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,049.00000	2,081	30.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	30.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,055.00000	1,087	22.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		6.00000	6	22.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		5.00000	5	27.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,956.00000	1,924	27.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		1.00000	1	36.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,952.00000	3,920	36.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	45.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,952.00000	5,919	45.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	52.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,951.00000	7,919	52.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		0.00000	4,031	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		0.00000	3,031	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		0.00000	2,031	30.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	30.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		0.00000	1,038	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		0.00000	7	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		0.00000	4	28.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		0.00000	1,974	28.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	36.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		0.00000	3,970	36.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	46.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.40	Put		0.00000	5,969	46.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	52.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		0.00000	7,969	52.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.49800	6.46560		17.68	0.00	0	455.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		310.00000	326	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		294.00000	278	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		310.00000	326	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		294.00000	278	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		360.00000	378	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		245.00000	230	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		334.00000	352	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		269.00000	254	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		334.00000	352	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		269.00000	254	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		290.00000	302	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		324.00000	304	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		254.00000	265	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		389.00000	367	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		238.00000	248	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		423.00000	400	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		238.00000	248	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		423.00000	400	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		272.00000	283	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		356.00000	335	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		223.00000	232	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		458.00000	434	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		223.00000	232	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		458.00000	434	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		272.00000	283	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		356.00000	335	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		387.00000	406	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		222.00000	208	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		387.00000	406	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		222.00000	208	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		416.00000	436	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		200.00000	188	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		173.00000	180	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		607.00000	582	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		209.00000	218	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		494.00000	470	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		196.00000	204	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		531.00000	506	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		196.00000	204	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		531.00000	506	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		184.00000	192	19.24	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.85	Put		569.00000	544	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		173.00000	180	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		607.00000	582	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		153.00000	159	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		687.00000	661	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		135.00000	140	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		770.00000	742	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		120.00000	124	20.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		855.00000	826	20.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		107.00000	111	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		942.00000	913	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		163.00000	169	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		647.00000	621	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		144.00000	149	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		728.00000	701	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		128.00000	132	20.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		812.00000	784	20.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		163.00000	169	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		647.00000	621	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		128.00000	132	20.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		812.00000	784	20.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		114.00000	117	21.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		898.00000	869	21.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		144.00000	149	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		728.00000	701	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,616.00000	5,648	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,116.00000	4,148	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,617.00000	2,649	29.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		1.00000	1	29.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,133.00000	1,165	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		17.00000	17	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		40.00000	40	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,924.00000	1,892	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		7.00000	8	28.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,392.00000	3,360	28.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	31.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,887.00000	4,854	31.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	34.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,385.00000	6,353	34.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,866.00000	5,898	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,366.00000	4,398	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,866.00000	2,899	31.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		1.00000	1	31.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,377.00000	1,409	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		11.00000	11	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		49.00000	50	24.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,683.00000	1,652	24.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		10.00000	10	28.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,144.00000	3,112	28.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		3.00000	3	31.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,637.00000	4,605	31.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	34.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,135.00000	6,103	34.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,916.00000	5,948	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,416.00000	4,448	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,916.00000	2,949	31.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		1.00000	1	31.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,426.00000	1,458	20.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		10.00000	10	20.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		51.00000	52	24.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,635.00000	1,604	24.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		10.00000	11	28.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,095.00000	3,063	28.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		3.00000	3	31.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,587.00000	4,555	31.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	34.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,086.00000	6,053	34.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		510.00000	532	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		144.00000	134	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		446.00000	466	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		180.00000	168	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		653.00000	678	17.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		87.00000	80	17.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		579.00000	602	17.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		113.00000	104	17.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		477.00000	498	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		162.00000	150	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		446.00000	466	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		180.00000	168	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		544.00000	566	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		128.00000	118	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		360.00000	378	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		245.00000	230	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		184.00000	192	19.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.85	Put			569.00000	544	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			615.00000	639	17.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			100.00000	91	17.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,116.00000	3,148	31.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	31.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,119.00000	2,151	26.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			3.00000	3	26.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			4.00000	5	29.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,889.00000	3,857	29.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			1.00000	1	33.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,886.00000	5,853	33.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			1.00000	1	37.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,885.00000	7,853	37.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,016.00000	4,048	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,016.00000	3,048	31.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			1.00000	0	31.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,019.00000	2,052	25.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			4.00000	4	25.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,036.00000	1,068	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			20.00000	20	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			37.00000	38	26.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			2,021.00000	1,990	26.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			4.00000	4	29.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,988.00000	3,956	29.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	34.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,986.00000	5,953	34.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	37.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,985.00000	7,952	37.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.56360		6.53280		17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call			383.00000	394	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			400.00000	381	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			404.00000	417	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			371.00000	353	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			451.00000	465	17.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			318.00000	301	17.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			427.00000	440	17.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			344.00000	327	17.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			364.00000	375	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			431.00000	411	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call			346.00000	357	18.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			464.00000	443	18.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			330.00000	339	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			497.00000	476	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			330.00000	339	18.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.70	Put		497.00000	476	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		364.00000	375	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		431.00000	411	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		502.00000	518	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		269.00000	254	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		299.00000	308	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		566.00000	544	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		271.00000	279	19.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		639.00000	616	19.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		247.00000	254	19.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		714.00000	690	19.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		225.00000	231	19.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		792.00000	768	19.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		557.00000	575	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		224.00000	211	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		587.00000	605	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		204.00000	192	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		529.00000	546	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		246.00000	232	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		476.00000	491	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		293.00000	277	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		314.00000	323	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		531.00000	510	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		285.00000	293	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		602.00000	580	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		259.00000	266	19.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		676.00000	653	19.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		649.00000	669	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		166.00000	156	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		682.00000	703	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		149.00000	139	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		617.00000	637	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		184.00000	173	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		557.00000	575	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		224.00000	211	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		502.00000	518	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		269.00000	254	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		299.00000	308	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		566.00000	544	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,133.00000	4,164	33.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,134.00000	3,165	29.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	1	29.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,140.00000	2,171	23.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		7.00000	7	23.28	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	5.40	Call			1,168.00000	1,196	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			35.00000	33	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			83.00000	85	24.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,951.00000	1,922	24.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			16.00000	17	28.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,883.00000	3,854	28.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			4.00000	4	29.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,871.00000	5,840	29.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	2	32.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,869.00000	7,838	32.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,033.00000	4,064	33.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	33.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,034.00000	3,065	28.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			1.00000	1	28.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,041.00000	2,072	22.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			9.00000	8	22.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,074.00000	1,102	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			41.00000	38	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			79.00000	80	25.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			2,046.00000	2,017	25.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			15.00000	16	28.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,982.00000	3,953	28.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			3.00000	3	30.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,971.00000	5,940	30.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	1	33.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,969.00000	7,938	33.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			0.00000	4,014	33.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	33.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			0.00000	3,015	28.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	2	28.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			0.00000	2,023	22.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			0.00000	9	22.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			0.00000	1,055	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			0.00000	41	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			0.00000	78	25.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			0.00000	2,064	25.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			0.00000	16	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			0.00000	4,002	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			0.00000	3	30.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			0.00000	5,990	30.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			0.00000	1	33.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			0.00000	7,988	33.09	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 Derivatives:</b>								203,940,253.75	26,807	934,148.00

**Grand Total:** 203,940,253.75 26,807 934,148.00