



# Daily MTM Report

Daily summary for 30/06/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR4 On 23/07/2009 Bond			14.57500	14.57500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.19000	7.18000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.47000	8.45500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.93000	8.89500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.60000	8.58000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.93000	8.91000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.94000	8.92500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.61500	8.60000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.03000	9.01000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.10700	9.08100			0.00	0	0.00
R209 On 31/03/2036 Bond			8.57500	8.52500			0.00	0	0.00

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

### Derivatives

\$ / R On 14/09/2009 Currency Future			7.84130	7.92180		19.86	173,190,793.10	22,087	234,841.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		300.00000	260	20.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		278.00000	319	20.15	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		245.00000	211	21.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		373.00000	420	21.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		214.00000	184	21.60	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		442.00000	492	21.60	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		176.00000	150	22.47	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		554.00000	609	22.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		165.00000	140	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		593.00000	649	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		188.00000	160	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		516.00000	569	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		200.00000	172	21.89	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		479.00000	530	21.89	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		461.00000	406	19.10	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		139.00000	165	19.10	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		155.00000	132	23.05	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		633.00000	690	23.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		81.00000	67	26.09	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		1,109.00000	1,176	26.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		280.00000	242	20.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		308.00000	351	20.44	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		145.00000	123	23.34	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		674.00000	732	23.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		137.00000	116	23.63	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		715.00000	774	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		721.00000	651	18.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		50.00000	60	18.43	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		262.00000	226	20.73	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		340.00000	385	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		102.00000	85	25.08	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		930.00000	994	25.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		145.00000	123	23.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		674.00000	732	23.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		121.00000	102	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		799.00000	861	24.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.65	Call			114.00000	96	24.50	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			842.00000	905	24.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			96.00000	81	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			974.00000	1,039	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			108.00000	91	24.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			886.00000	949	24.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			129.00000	109	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			757.00000	817	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			86.00000	71	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,064.00000	1,130	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			72.00000	59	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,200.00000	1,268	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			60.00000	49	27.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,338.00000	1,408	27.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			53.00000	43	27.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,431.00000	1,502	27.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			48.00000	39	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,526.00000	1,597	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			50.00000	41	27.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,479.00000	1,550	27.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			36.00000	29	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,765.00000	1,838	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			11.00000	9	29.92	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,490.00000	2,567	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			31.00000	25	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,909.00000	1,984	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			22.00000	17	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,150.00000	2,225	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			30.00000	24	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,958.00000	2,032	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			35.00000	28	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,813.00000	1,886	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			33.00000	26	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,861.00000	1,935	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			28.00000	22	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,007.00000	2,080	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			28.00000	22	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,007.00000	2,080	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			15.00000	11	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,343.00000	2,420	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			14.00000	10	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,392.00000	2,469	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			12.00000	10	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,441.00000	2,518	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			12.00000	10	29.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,441.00000	2,518	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			9.00000	7	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,588.00000	2,666	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			6.00000	5	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,784.00000	2,864	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			4.00000	3	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,032.00000	3,112	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,078.00000	5,159	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			5.00000	4	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,933.00000	3,012	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			5.00000	4	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,883.00000	2,963	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			6.00000	4	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,834.00000	2,913	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			10.00000	8	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,539.00000	2,617	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			17.00000	13	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,295.00000	2,371	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			8.00000	6	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,686.00000	2,765	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			7.00000	5	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,735.00000	2,814	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			20.00000	15	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,198.00000	2,274	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			26.00000	20	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,054.00000	2,129	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			18.00000	14	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,246.00000	2,323	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			8.00000	7	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,637.00000	2,715	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			8.00000	6	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,686.00000	2,765	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			5.00000	4	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,933.00000	3,012	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			8.00000	7	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,637.00000	2,715	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			14.00000	10	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,392.00000	2,469	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			17.00000	13	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,295.00000	2,371	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			24.00000	18	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,102.00000	2,177	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			3.00000	2	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,381.00000	3,461	31.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.60	Call			38.00000	31	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,717.00000	1,790	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			35.00000	28	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,813.00000	1,886	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			31.00000	25	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,909.00000	1,984	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			11.00000	9	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,490.00000	2,567	29.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			40.00000	33	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,669.00000	1,741	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			36.00000	29	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,765.00000	1,838	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			43.00000	34	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,621.00000	1,693	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			20.00000	15	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,198.00000	2,274	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			4.00000	3	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,982.00000	3,062	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			4.00000	3	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,082.00000	3,162	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			18.00000	14	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,246.00000	2,323	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			4.00000	3	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,132.00000	3,212	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			3.00000	3	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,231.00000	3,311	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			5.00000	4	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,883.00000	2,963	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			4.00000	3	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,132.00000	3,212	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			3.00000	2	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,331.00000	3,411	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			4.00000	3	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,982.00000	3,062	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			3.00000	3	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,182.00000	3,261	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			22.00000	17	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,150.00000	2,225	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			3.00000	3	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,182.00000	3,261	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			3.00000	3	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,281.00000	3,361	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			7.00000	5	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,735.00000	2,814	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			3.00000	3	30.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,231.00000	3,311	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		3.00000	2	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,431.00000	3,511	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		63.00000	52	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,292.00000	1,361	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		45.00000	36	28.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,573.00000	1,645	28.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		40.00000	33	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,669.00000	1,741	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		67.00000	55	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,246.00000	1,314	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		48.00000	39	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,526.00000	1,597	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		56.00000	46	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,385.00000	1,455	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		45.00000	36	28.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,573.00000	1,645	28.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		30.00000	24	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,958.00000	2,032	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		26.00000	20	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,054.00000	2,129	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		60.00000	49	27.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,338.00000	1,408	27.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		38.00000	31	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,717.00000	1,790	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		72.00000	59	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,200.00000	1,268	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		76.00000	63	26.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		1,154.00000	1,221	26.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		67.00000	55	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,246.00000	1,314	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,522.00000	4,441	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,022.00000	2,941	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,528.00000	1,448	22.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		7.00000	7	22.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		1.00000	1	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,479.00000	4,559	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		5,978.00000	6,059	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		7,478.00000	7,559	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call		4,722.00000	4,641	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	26.95	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 14/09/2009 Currency Future	4.70	Call			3,222.00000	3,141	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,726.00000	1,646	24.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			4.00000	5	24.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			401.00000	351	19.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			180.00000	210	19.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			1.00000	1	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,279.00000	4,359	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,778.00000	5,859	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,278.00000	7,359	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,772.00000	4,691	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,272.00000	3,191	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,776.00000	1,696	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			4.00000	4	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			430.00000	378	19.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			159.00000	186	19.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			1.00000	1	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,229.00000	4,310	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,728.00000	5,809	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,228.00000	7,309	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			91.00000	76	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,019.00000	1,085	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			50.00000	41	27.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,479.00000	1,550	27.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,037.00000	960	18.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			15.00000	18	18.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			599.00000	535	18.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			77.00000	94	18.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,232.00000	1,153	20.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			11.00000	12	20.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			764.00000	693	18.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			42.00000	51	18.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,282.00000	1,202	20.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			10.00000	11	20.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			808.00000	735	18.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			36.00000	44	18.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,331.00000	1,251	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			9.00000	10	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			852.00000	779	18.54	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	7.10	Put			31.00000	37	18.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			229.00000	197	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			407.00000	455	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			2.00000	2	32.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,680.00000	3,760	32.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,679.00000	4,759	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			108.00000	91	24.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			886.00000	949	24.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			2.00000	2	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,780.00000	3,860	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,779.00000	4,859	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,183.00000	1,104	19.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			12.00000	13	19.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			374.00000	325	19.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			202.00000	234	19.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			2.00000	2	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,830.00000	3,910	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,829.00000	4,909	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,134.00000	1,055	19.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			13.00000	14	19.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			679.00000	611	18.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			58.00000	69	18.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			348.00000	302	19.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			226.00000	260	19.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			2.00000	1	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,880.00000	3,960	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,879.00000	4,959	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			2.00000	2	32.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,730.00000	3,810	32.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,729.00000	4,809	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,429.00000	1,350	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			8.00000	8	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			943.00000	868	18.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			22.00000	27	18.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			527.00000	468	18.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			105.00000	126	18.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			2.00000	2	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,581.00000	3,661	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			1.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,579.00000	4,659	33.24	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,479.00000	1,399	22.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			7.00000	8	22.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			990.00000	913	18.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			18.00000	22	18.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			562.00000	501	18.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			90.00000	109	18.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			2.00000	2	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,531.00000	3,611	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			1.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,529.00000	4,609	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,627.00000	1,547	23.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			5.00000	6	23.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			1.00000	1	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,379.00000	4,459	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,677.00000	1,597	23.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			5.00000	5	23.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			1.00000	1	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,329.00000	4,409	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,578.00000	1,498	23.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			6.00000	7	23.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,086.00000	1,007	18.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			14.00000	15	18.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			638.00000	571	18.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			67.00000	80	18.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call			323.00000	279	19.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put			251.00000	288	19.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			1.00000	1	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,429.00000	4,509	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			0.00000	1,944	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	3	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	1	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			0.00000	4,060	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.97430		8.05670		20.61	7,559,636.40	948	33,315.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			454.00000	417	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			447.00000	492	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			400.00000	366	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			543.00000	592	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			368.00000	336	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			611.00000	662	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			338.00000	309	22.36	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			682.00000	735	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			312.00000	285	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			755.00000	811	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			325.00000	297	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			718.00000	773	22.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.35	Call			353.00000	323	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			646.00000	698	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			353.00000	323	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			646.00000	698	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			368.00000	336	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			611.00000	662	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			383.00000	351	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			576.00000	627	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			325.00000	297	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			718.00000	773	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			78.00000	69	29.76	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,571.00000	2,645	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			22.00000	19	32.17	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,265.00000	4,344	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			12.00000	10	32.34	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,955.00000	5,036	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			116.00000	104	27.82	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,959.00000	2,029	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			152.00000	137	26.59	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,595.00000	1,663	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			300.00000	274	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			793.00000	849	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			288.00000	263	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			831.00000	889	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			288.00000	263	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			831.00000	889	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			256.00000	234	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			950.00000	1,009	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			277.00000	253	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			870.00000	928	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			815.00000	758	19.69	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			158.00000	184	19.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			229.00000	208	24.30	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,072.00000	1,134	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			221.00000	201	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,114.00000	1,176	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			229.00000	208	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,072.00000	1,134	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			238.00000	216	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,031.00000	1,092	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			266.00000	243	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			910.00000	969	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			247.00000	225	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			990.00000	1,050	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			213.00000	193	24.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,156.00000	1,219	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		192.00000	174	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,285.00000	1,349	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		173.00000	157	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,416.00000	1,482	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		162.00000	147	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,505.00000	1,572	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		157.00000	142	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,550.00000	1,618	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		173.00000	157	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,416.00000	1,482	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		147.00000	132	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,641.00000	1,708	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		185.00000	168	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,328.00000	1,393	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		157.00000	142	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,550.00000	1,618	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		124.00000	111	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,867.00000	1,937	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		99.00000	88	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,192.00000	2,264	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		109.00000	97	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		2,052.00000	2,123	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		120.00000	107	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,913.00000	1,983	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		120.00000	107	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,913.00000	1,983	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		105.00000	94	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		2,099.00000	2,170	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		88.00000	78	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,381.00000	2,454	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		83.00000	74	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,476.00000	2,549	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		80.00000	71	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,524.00000	2,597	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		76.00000	67	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,619.00000	2,692	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		67.00000	59	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,810.00000	2,884	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		57.00000	50	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,051.00000	3,126	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		59.00000	52	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		3,002.00000	3,078	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		63.00000	55	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,906.00000	2,981	30.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.30	Call			90.00000	80	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,334.00000	2,406	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			85.00000	76	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,428.00000	2,501	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			73.00000	65	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,667.00000	2,740	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			69.00000	61	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,762.00000	2,836	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			67.00000	59	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,810.00000	2,884	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			96.00000	85	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,239.00000	2,311	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			102.00000	91	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,145.00000	2,217	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			78.00000	69	29.76	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,571.00000	2,645	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			71.00000	63	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,714.00000	2,788	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			102.00000	91	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,145.00000	2,217	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			54.00000	48	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,147.00000	3,223	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			56.00000	49	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,099.00000	3,175	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			50.00000	44	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,293.00000	3,369	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			53.00000	46	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,196.00000	3,272	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			22.00000	19	32.17	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,265.00000	4,344	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			42.00000	35	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,585.00000	3,661	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			45.00000	38	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,488.00000	3,564	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			29.00000	24	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,972.00000	4,050	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			20.00000	17	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,364.00000	4,443	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			14.00000	12	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,757.00000	4,837	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			10.00000	8	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,153.00000	5,234	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			32.00000	27	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,875.00000	3,953	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			15.00000	13	32.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,659.00000	4,739	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		11.00000	9	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,054.00000	5,135	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		198.00000	180	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,242.00000	1,306	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		133.00000	119	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,776.00000	1,844	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		27.00000	22	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,070.00000	4,148	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		9.00000	7	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,252.00000	5,333	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		142.00000	127	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,686.00000	1,753	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		96.00000	85	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,239.00000	2,311	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		47.00000	41	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,390.00000	3,467	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		17.00000	14	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,560.00000	4,640	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		247.00000	225	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		990.00000	1,050	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		35.00000	29	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,778.00000	3,855	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		7.00000	6	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,550.00000	5,631	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		18.00000	16	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,462.00000	4,541	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		11.00000	9	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,054.00000	5,135	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		6.00000	5	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,649.00000	5,731	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		266.00000	243	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		910.00000	969	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		38.00000	32	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,681.00000	3,758	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		13.00000	11	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,856.00000	4,936	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		7.00000	6	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,451.00000	5,532	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		24.00000	20	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,168.00000	4,246	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		14.00000	12	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,757.00000	4,837	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		8.00000	7	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,351.00000	5,432	32.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.35	Call			167.00000	152	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,461.00000	1,527	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			112.00000	100	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,006.00000	2,076	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			36.00000	31	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,730.00000	3,806	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			21.00000	18	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,314.00000	4,394	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			12.00000	10	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,905.00000	4,986	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			7.00000	6	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,500.00000	5,582	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			35.00000	29	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,778.00000	3,855	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			435.00000	399	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			478.00000	525	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			454.00000	417	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			447.00000	492	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			179.00000	162	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,372.00000	1,438	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			57.00000	50	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,051.00000	3,126	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			40.00000	34	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,633.00000	3,709	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			23.00000	20	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,216.00000	4,295	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			13.00000	11	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,807.00000	4,887	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			523.00000	477	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			366.00000	403	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			198.00000	180	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,242.00000	1,306	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			27.00000	22	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,070.00000	4,148	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			499.00000	455	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			392.00000	430	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			300.00000	274	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			793.00000	849	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			128.00000	115	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,822.00000	1,890	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			61.00000	54	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,954.00000	3,029	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			43.00000	37	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,537.00000	3,612	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			25.00000	21	32.14	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 14/12/2009 Currency Future	12.15	Put			4,119.00000	4,197	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			9.00000	8	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,203.00000	5,284	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			628.00000	578	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			271.00000	303	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			50.00000	44	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,293.00000	3,369	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			656.00000	605	20.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			250.00000	281	20.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			238.00000	216	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,031.00000	1,092	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			51.00000	45	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,244.00000	3,321	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			33.00000	28	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,827.00000	3,904	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			686.00000	634	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			229.00000	259	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			476.00000	435	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			419.00000	461	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			185.00000	168	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,328.00000	1,393	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			48.00000	42	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,342.00000	3,418	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			30.00000	26	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,924.00000	4,001	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			18.00000	15	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,511.00000	4,591	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			6.00000	5	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,699.00000	5,781	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			32.00000	27	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,875.00000	3,953	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			5.00000	4	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,848.00000	5,930	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			6.00000	5	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,749.00000	5,830	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			33.00000	28	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,827.00000	3,904	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			19.00000	16	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,413.00000	4,492	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			6.00000	5	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,600.00000	5,681	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			5.00000	4	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,948.00000	6,030	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			417.00000	382	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			510.00000	558	21.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.20	Call			400.00000	366	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			543.00000	592	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			628.00000	578	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			271.00000	303	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			40.00000	34	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,633.00000	3,709	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			13.00000	11	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,807.00000	4,887	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			4.00000	4	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,998.00000	6,079	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			547.00000	501	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			341.00000	377	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			8.00000	6	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,401.00000	5,482	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			600.00000	551	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			293.00000	327	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			8.00000	7	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,302.00000	5,383	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			922.00000	861	19.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			116.00000	137	19.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			277.00000	253	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			870.00000	928	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			16.00000	14	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,609.00000	4,689	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			11.00000	9	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,004.00000	5,085	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			960.00000	898	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			103.00000	123	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			717.00000	663	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			210.00000	239	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			221.00000	201	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,114.00000	1,176	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			65.00000	57	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,858.00000	2,933	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			43.00000	37	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,537.00000	3,612	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			8.00000	7	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,302.00000	5,383	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			886.00000	826	19.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			129.00000	152	19.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,212.00000	1,138	19.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			56.00000	63	19.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			628.00000	578	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			271.00000	303	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,258.00000	1,182	19.30	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 14/12/2009 Currency Future	6.85	Put			51.00000	58	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			99.00000	88	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,192.00000	2,264	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,167.00000	1,093	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			61.00000	69	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			600.00000	551	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			293.00000	327	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			93.00000	83	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,286.00000	2,359	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			21.00000	18	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,314.00000	4,394	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,167.00000	1,093	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			61.00000	69	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,303.00000	1,228	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			47.00000	53	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,507.00000	4,424	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,009.00000	2,927	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			3.00000	3	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,537.00000	1,459	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			30.00000	34	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,494.00000	7,577	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,757.00000	4,674	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,259.00000	3,176	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			2.00000	2	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,775.00000	1,696	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			19.00000	22	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			573.00000	526	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			316.00000	351	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	1	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,245.00000	7,327	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			850.00000	791	19.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			143.00000	167	19.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			499.00000	455	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			392.00000	430	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			16.00000	14	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,609.00000	4,689	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,059.00000	2,977	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			3.00000	3	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,067.00000	1,986	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			11.00000	12	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,123.00000	1,052	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			66.00000	78	19.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,265.00000	2,183	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			8.00000	9	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			3.00000	2	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,546.00000	6,628	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	1	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,095.00000	7,177	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,308.00000	3,226	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			2.00000	2	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,314.00000	2,233	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			8.00000	8	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,350.00000	1,273	19.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			43.00000	49	19.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			1.00000	1	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,195.00000	7,277	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,209.00000	3,127	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			2.00000	2	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,215.00000	2,134	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			9.00000	10	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	1	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,295.00000	7,377	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,159.00000	3,077	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			2.00000	2	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,166.00000	2,085	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			9.00000	10	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,344.00000	7,427	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,408.00000	3,326	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			2.00000	2	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,413.00000	2,331	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			7.00000	7	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,443.00000	1,365	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			36.00000	41	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,458.00000	3,376	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			1.00000	2	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,463.00000	2,381	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			6.00000	7	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,489.00000	1,412	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			33.00000	38	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			2.00000	1	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,045.00000	7,127	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,608.00000	3,526	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			1.00000	1	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,612.00000	2,530	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			5.00000	5	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,632.00000	1,553	20.74	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 14/12/2009 Currency Future	6.45	Put			25.00000	29	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			781.00000	725	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			175.00000	201	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			112.00000	100	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,006.00000	2,076	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			2.00000	2	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,895.00000	6,977	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,708.00000	3,625	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			1.00000	1	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,711.00000	2,629	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			4.00000	5	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,727.00000	1,648	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			21.00000	24	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			2.00000	2	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,795.00000	6,877	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,758.00000	3,675	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			1.00000	1	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,761.00000	2,679	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			4.00000	4	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			2.00000	2	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,745.00000	6,828	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,808.00000	3,725	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			1.00000	1	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,810.00000	2,728	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			4.00000	4	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,824.00000	1,744	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			17.00000	20	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			2.00000	2	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,696.00000	6,778	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,658.00000	3,575	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			1.00000	1	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,661.00000	2,579	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			5.00000	5	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,679.00000	1,600	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			23.00000	26	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			2.00000	2	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,845.00000	6,927	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			0.00000	3,925	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	1	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			0.00000	1,938	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			0.00000	13	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			0.00000	1,012	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	88	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	2	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			0.00000	6,578	32.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future			8.10830	8.19220		20.95	0.00	0	53.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		0.00000	536	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		0.00000	628	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		529.00000	502	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		637.00000	694	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		480.00000	455	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		738.00000	797	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		496.00000	470	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		703.00000	762	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		436.00000	414	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		844.00000	906	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		450.00000	427	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		808.00000	869	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		465.00000	441	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		772.00000	833	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		512.00000	486	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		670.00000	728	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		118.00000	111	28.95	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,976.00000	3,052	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		68.00000	63	31.33	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,176.00000	4,255	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		314.00000	298	24.22	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,272.00000	1,340	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		216.00000	203	26.21	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,873.00000	1,945	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		410.00000	389	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		918.00000	981	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		397.00000	377	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		955.00000	1,019	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		363.00000	345	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,071.00000	1,136	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		332.00000	316	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,190.00000	1,257	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		352.00000	335	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,110.00000	1,176	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		374.00000	355	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		1,032.00000	1,097	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		289.00000	274	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,396.00000	1,466	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		274.00000	260	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,481.00000	1,551	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		253.00000	240	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,611.00000	1,682	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		266.00000	253	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,524.00000	1,595	25.15	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	9.65	Call			240.00000	227	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,698.00000	1,769	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			240.00000	227	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,698.00000	1,769	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			96.00000	90	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,404.00000	3,482	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			247.00000	234	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,654.00000	1,726	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			210.00000	198	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,918.00000	1,989	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			194.00000	182	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,051.00000	2,124	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			170.00000	160	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,278.00000	2,352	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			188.00000	178	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,096.00000	2,169	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			204.00000	192	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,962.00000	2,034	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			204.00000	192	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,962.00000	2,034	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			184.00000	173	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,141.00000	2,215	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			184.00000	173	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,141.00000	2,215	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			154.00000	145	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,462.00000	2,537	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			150.00000	142	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,508.00000	2,583	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			158.00000	149	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,416.00000	2,490	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			147.00000	138	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,554.00000	2,630	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			136.00000	128	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,694.00000	2,770	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			121.00000	113	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,929.00000	3,005	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			108.00000	101	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,165.00000	3,243	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			110.00000	103	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,118.00000	3,195	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			115.00000	108	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,023.00000	3,100	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			113.00000	106	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,070.00000	3,147	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			130.00000	122	28.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,788.00000	2,864	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		133.00000	125	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,741.00000	2,817	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		124.00000	116	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,882.00000	2,958	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		118.00000	111	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,976.00000	3,052	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		127.00000	119	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,835.00000	2,911	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		140.00000	131	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,648.00000	2,723	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		147.00000	138	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,554.00000	2,630	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		133.00000	125	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,741.00000	2,817	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		105.00000	99	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,213.00000	3,290	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		99.00000	93	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,347.00000	3,424	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		103.00000	97	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,261.00000	3,338	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		103.00000	97	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,261.00000	3,338	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		101.00000	94	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,308.00000	3,386	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		90.00000	85	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,548.00000	3,626	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		98.00000	92	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,356.00000	3,434	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		86.00000	81	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,644.00000	3,722	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		94.00000	88	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,452.00000	3,530	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		92.00000	87	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,500.00000	3,578	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		228.00000	215	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,786.00000	1,857	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		194.00000	182	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,051.00000	2,124	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		174.00000	164	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,232.00000	2,306	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		166.00000	156	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,324.00000	2,398	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		61.00000	57	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,419.00000	4,499	31.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.50	Call			260.00000	246	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,567.00000	1,638	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			92.00000	87	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,500.00000	3,578	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			29.00000	27	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,537.00000	5,618	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			281.00000	267	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,439.00000	1,509	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			130.00000	122	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,788.00000	2,864	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			33.00000	29	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,390.00000	5,471	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			297.00000	282	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,355.00000	1,424	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			35.00000	32	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,293.00000	5,373	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			305.00000	290	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,313.00000	1,381	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			115.00000	108	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,023.00000	3,100	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			36.00000	33	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,244.00000	5,324	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			323.00000	307	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,231.00000	1,298	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			38.00000	35	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,146.00000	5,227	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			83.00000	77	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,740.00000	3,819	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			25.00000	22	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,783.00000	5,864	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			235.00000	221	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,742.00000	1,813	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			88.00000	83	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,596.00000	3,674	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			84.00000	79	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,692.00000	3,771	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			26.00000	23	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,733.00000	5,815	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			83.00000	77	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,740.00000	3,819	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			79.00000	74	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,837.00000	3,915	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			75.00000	71	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,933.00000	4,012	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			22.00000	20	31.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,979.00000	6,061	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			222.00000	209	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,830.00000	1,901	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			105.00000	99	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,213.00000	3,290	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			84.00000	79	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,692.00000	3,771	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			81.00000	75	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,788.00000	3,867	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			24.00000	22	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,832.00000	5,913	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			27.00000	25	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,635.00000	5,717	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			289.00000	274	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,396.00000	1,466	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			34.00000	30	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,341.00000	5,422	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			385.00000	366	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			993.00000	1,058	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			41.00000	37	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,049.00000	5,129	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			352.00000	335	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,110.00000	1,176	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			143.00000	135	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,601.00000	2,676	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			113.00000	106	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,070.00000	3,147	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			37.00000	34	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,195.00000	5,275	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			127.00000	119	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,835.00000	2,911	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			101.00000	94	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,308.00000	3,386	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			31.00000	28	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,439.00000	5,520	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			150.00000	142	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,508.00000	2,583	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			143.00000	135	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,601.00000	2,676	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			40.00000	36	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,098.00000	5,178	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			342.00000	325	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,150.00000	1,217	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			30.00000	28	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,488.00000	5,569	31.86	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.15	Call			43.00000	39	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,000.00000	5,080	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			162.00000	152	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,369.00000	2,444	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			47.00000	43	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,855.00000	4,935	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			166.00000	156	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,324.00000	2,398	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			49.00000	44	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,806.00000	4,886	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			52.00000	47	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,710.00000	4,789	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			179.00000	169	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,187.00000	2,260	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			170.00000	160	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,278.00000	2,352	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			50.00000	46	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,758.00000	4,838	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			607.00000	573	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			515.00000	565	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			199.00000	187	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,007.00000	2,079	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			62.00000	58	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,370.00000	4,450	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			586.00000	554	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			543.00000	596	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			651.00000	616	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			459.00000	507	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			222.00000	209	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,830.00000	1,901	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			65.00000	61	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,273.00000	4,352	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			675.00000	638	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			433.00000	480	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			66.00000	62	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,224.00000	4,304	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			188.00000	178	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,096.00000	2,169	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			179.00000	169	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,187.00000	2,260	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			57.00000	52	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,565.00000	4,644	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			629.00000	594	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			487.00000	536	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			216.00000	203	26.21	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 15/03/2010 Currency Future	9.85	Put			1,873.00000	1,945	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			64.00000	60	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,321.00000	4,401	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			699.00000	662	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			407.00000	453	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			235.00000	221	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,742.00000	1,813	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			833.00000	790	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			291.00000	331	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			266.00000	253	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,524.00000	1,595	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			66.00000	62	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,224.00000	4,304	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			862.00000	818	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			270.00000	309	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			892.00000	847	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			250.00000	288	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			281.00000	267	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,439.00000	1,509	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			69.00000	65	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,127.00000	4,206	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			924.00000	876	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			231.00000	268	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,542.00000	4,459	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,050.00000	2,967	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			8.00000	9	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,596.00000	1,524	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			54.00000	65	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			59.00000	54	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,516.00000	4,596	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			8.00000	7	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,466.00000	7,549	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,792.00000	4,708	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,298.00000	3,215	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			6.00000	7	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,825.00000	1,749	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			33.00000	41	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			9.00000	8	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,217.00000	7,300	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,056.00000	1,004	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			164.00000	196	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			323.00000	307	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,231.00000	1,298	24.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.20	Call			305.00000	290	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,313.00000	1,381	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			247.00000	234	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,654.00000	1,726	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			77.00000	72	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,885.00000	3,964	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,100.00000	3,017	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			7.00000	8	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,112.00000	2,030	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			20.00000	22	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,209.00000	1,145	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			116.00000	137	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			74.00000	69	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,982.00000	4,061	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			44.00000	40	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,952.00000	5,032	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,248.00000	3,165	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			6.00000	7	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,260.00000	2,178	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			17.00000	19	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,334.00000	1,267	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			91.00000	108	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,309.00000	2,227	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			17.00000	18	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,376.00000	1,308	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			84.00000	100	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,348.00000	3,264	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			5.00000	6	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,358.00000	2,276	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			16.00000	18	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,419.00000	1,350	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			77.00000	92	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			724.00000	686	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			382.00000	427	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,149.00000	3,066	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			7.00000	8	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,161.00000	2,079	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			19.00000	21	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,250.00000	1,185	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			108.00000	127	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,447.00000	3,364	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			5.00000	5	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,457.00000	2,374	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			14.00000	16	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,507.00000	1,436	19.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.75	Put		65.00000	78	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		777.00000	736	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		335.00000	378	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,497.00000	3,413	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		4.00000	5	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,506.00000	2,424	22.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		14.00000	15	22.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,551.00000	1,480	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		59.00000	71	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		805.00000	762	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		312.00000	354	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		71.00000	66	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		4,078.00000	4,158	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,646.00000	3,562	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		3.00000	4	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,654.00000	2,571	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		12.00000	13	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,687.00000	1,613	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		45.00000	55	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		46.00000	41	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,903.00000	4,983	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,695.00000	3,612	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		3.00000	4	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,704.00000	2,621	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		11.00000	13	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,733.00000	1,658	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		41.00000	50	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,795.00000	3,712	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		3.00000	3	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,802.00000	2,720	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		10.00000	11	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		988.00000	939	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		196.00000	230	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,745.00000	3,662	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		3.00000	3	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,753.00000	2,670	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		11.00000	12	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,779.00000	1,703	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		37.00000	45	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		955.00000	907	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		213.00000	249	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,596.00000	3,513	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		4.00000	4	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,605.00000	2,522	23.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		12.00000	14	23.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,641.00000	1,568	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		49.00000	60	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,845.00000	3,761	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		3.00000	3	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,852.00000	2,769	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		10.00000	11	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,872.00000	1,795	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		30.00000	37	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,022.00000	971	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		180.00000	213	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		0.00000	3,911	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	2	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		0.00000	2,918	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		0.00000	9	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		0.00000	1,936	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		0.00000	27	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		0.00000	1,073	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		0.00000	165	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.23990	8.32540		21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		684.00000	640	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		708.00000	750	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		649.00000	606	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		773.00000	816	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		616.00000	575	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		840.00000	885	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		556.00000	518	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		980.00000	1,028	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		570.00000	532	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		945.00000	992	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		600.00000	560	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		875.00000	920	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		585.00000	546	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		909.00000	956	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		632.00000	590	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		806.00000	850	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		131.00000	119	29.56	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,956.00000	4,029	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		408.00000	379	24.33	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,483.00000	1,539	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		542.00000	505	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		1,017.00000	1,065	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		529.00000	493	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,053.00000	1,103	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		491.00000	457	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,166.00000	1,217	23.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.90	Call			516.00000	480	22.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,091.00000	1,141	22.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			480.00000	446	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,204.00000	1,256	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			447.00000	416	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,322.00000	1,376	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			458.00000	425	23.64	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,282.00000	1,336	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			469.00000	436	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,243.00000	1,296	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			503.00000	469	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,128.00000	1,179	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			391.00000	362	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,565.00000	1,623	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			366.00000	340	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,691.00000	1,750	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			382.00000	355	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,607.00000	1,665	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			351.00000	326	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,776.00000	1,836	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			374.00000	347	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,649.00000	1,707	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			144.00000	131	29.16	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,719.00000	3,791	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			359.00000	333	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,733.00000	1,793	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			314.00000	289	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,988.00000	2,049	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			293.00000	269	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,117.00000	2,180	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			262.00000	241	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,337.00000	2,401	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			286.00000	263	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,161.00000	2,223	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			306.00000	282	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,031.00000	2,092	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			408.00000	379	24.33	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,483.00000	1,539	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			831.00000	780	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			505.00000	540	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			344.00000	318	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,819.00000	1,878	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			328.00000	303	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,903.00000	1,963	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			300.00000	276	25.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,074.00000	2,136	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		274.00000	252	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,248.00000	2,312	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		120.00000	109	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,195.00000	4,269	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		808.00000	757	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		532.00000	568	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		336.00000	310	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,861.00000	1,920	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		321.00000	296	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,945.00000	2,006	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		280.00000	257	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,205.00000	2,267	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		268.00000	246	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,292.00000	2,356	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		118.00000	107	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,243.00000	4,317	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		743.00000	695	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		617.00000	655	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		328.00000	303	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,903.00000	1,963	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		274.00000	252	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,248.00000	2,312	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		251.00000	230	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,426.00000	2,490	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		112.00000	102	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,387.00000	4,462	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		306.00000	282	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,031.00000	2,092	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		268.00000	246	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,292.00000	2,356	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		256.00000	235	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,381.00000	2,445	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		246.00000	225	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,470.00000	2,535	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		236.00000	216	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,560.00000	2,626	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		107.00000	97	30.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,532.00000	4,607	30.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		764.00000	715	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		588.00000	625	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		336.00000	310	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,861.00000	1,920	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		114.00000	103	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,339.00000	4,414	30.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.75	Call			956.00000	901	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			381.00000	411	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			399.00000	371	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,524.00000	1,581	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			321.00000	296	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,945.00000	2,006	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			984.00000	927	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			358.00000	387	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			344.00000	318	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,819.00000	1,878	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			129.00000	117	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,004.00000	4,077	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,012.00000	954	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			336.00000	364	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			417.00000	388	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,442.00000	1,498	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			399.00000	371	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,524.00000	1,581	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			127.00000	115	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,051.00000	4,125	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,040.00000	982	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			315.00000	342	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			427.00000	397	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,402.00000	1,457	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,577.00000	4,491	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,090.00000	3,005	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			15.00000	15	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,673.00000	1,598	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			98.00000	108	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			722.00000	675	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			647.00000	685	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			186.00000	169	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,110.00000	3,179	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			65.00000	59	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,990.00000	6,069	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			31.00000	27	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,456.00000	7,537	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,826.00000	4,740	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	1	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,337.00000	3,252	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			12.00000	12	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,892.00000	1,814	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			67.00000	74	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			205.00000	187	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 14/06/2010 Currency Future	11.00	Put		2,879.00000	2,947	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		116.00000	105	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,291.00000	4,365	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		71.00000	63	32.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,745.00000	5,823	32.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		35.00000	31	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,210.00000	7,291	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,196.00000	1,133	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		221.00000	243	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		437.00000	406	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,361.00000	1,416	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		382.00000	355	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,607.00000	1,665	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		147.00000	133	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,671.00000	3,743	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,140.00000	3,055	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		14.00000	15	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,168.00000	2,087	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		43.00000	47	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,306.00000	1,236	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		180.00000	196	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		189.00000	173	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,064.00000	3,133	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		91.00000	82	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,966.00000	5,042	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,360.00000	2,277	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		35.00000	37	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,464.00000	1,392	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		139.00000	152	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		139.00000	126	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,813.00000	3,886	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		98.00000	88	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,773.00000	4,848	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		179.00000	162	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,203.00000	3,273	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		122.00000	111	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,147.00000	4,221	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		87.00000	78	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,111.00000	5,188	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,387.00000	3,302	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		11.00000	12	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,408.00000	2,325	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		33.00000	35	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,505.00000	1,432	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		130.00000	142	19.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.95	Call			854.00000	802	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			479.00000	513	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			172.00000	156	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,296.00000	3,366	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			84.00000	76	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,209.00000	5,286	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,238.00000	3,153	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			13.00000	13	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,264.00000	2,182	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			39.00000	42	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,384.00000	1,313	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			159.00000	173	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			785.00000	736	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			560.00000	596	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			241.00000	221	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,515.00000	2,581	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			162.00000	147	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,436.00000	3,507	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			80.00000	72	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,355.00000	5,432	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,189.00000	3,104	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			14.00000	14	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,216.00000	2,134	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			41.00000	44	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,344.00000	1,274	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			169.00000	184	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			159.00000	144	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,483.00000	3,554	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			111.00000	100	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,435.00000	4,510	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			79.00000	71	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,403.00000	5,481	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			231.00000	211	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,605.00000	2,671	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			155.00000	141	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,530.00000	3,601	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			109.00000	98	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,483.00000	4,558	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			77.00000	70	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,452.00000	5,530	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			168.00000	153	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,343.00000	3,413	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			83.00000	74	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,257.00000	5,334	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,436.00000	3,351	25.66	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 14/06/2010 Currency Future	4.90	Put		11.00000	11	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,456.00000	2,373	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		31.00000	33	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,546.00000	1,473	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		121.00000	133	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		879.00000	826	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		453.00000	486	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		262.00000	241	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,337.00000	2,401	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		175.00000	159	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,250.00000	3,319	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		85.00000	77	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,160.00000	5,237	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,486.00000	3,400	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		10.00000	11	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,505.00000	2,421	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		29.00000	32	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,588.00000	1,514	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		113.00000	124	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		904.00000	850	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		429.00000	460	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,535.00000	3,450	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		10.00000	10	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,553.00000	2,470	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		28.00000	30	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,630.00000	1,555	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		105.00000	116	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		930.00000	875	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		404.00000	435	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		182.00000	166	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,157.00000	3,226	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		125.00000	113	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,099.00000	4,173	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		88.00000	80	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,063.00000	5,140	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,684.00000	3,598	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		8.00000	9	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,699.00000	2,615	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		23.00000	25	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,760.00000	1,683	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		84.00000	93	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		193.00000	176	27.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,018.00000	3,086	27.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		93.00000	84	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,918.00000	4,994	31.04	0.00	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	4.60	Call			3,733.00000	3,648	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			8.00000	8	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,748.00000	2,664	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			22.00000	24	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,803.00000	1,726	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			78.00000	86	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			197.00000	180	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,971.00000	3,040	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			134.00000	121	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,908.00000	3,981	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			95.00000	85	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,869.00000	4,945	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,783.00000	3,698	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			7.00000	8	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,796.00000	2,712	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			21.00000	22	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,847.00000	1,770	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			72.00000	80	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,070.00000	1,011	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			295.00000	321	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			201.00000	183	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,925.00000	2,993	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			136.00000	124	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,861.00000	3,934	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			96.00000	87	30.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,821.00000	4,897	30.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,832.00000	3,747	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			7.00000	7	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,845.00000	2,761	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			20.00000	21	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			1,100.00000	1,040	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			275.00000	300	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,634.00000	3,549	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			9.00000	9	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,650.00000	2,566	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			25.00000	27	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,716.00000	1,640	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			91.00000	100	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			58.00000	52	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,233.00000	6,312	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			165.00000	150	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,389.00000	3,460	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			57.00000	50	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,282.00000	6,360	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			56.00000	49	32.48	0.00	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	14.60	Put		6,330.00000	6,409	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		0.00000	3,946	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		0.00000	6	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		0.00000	2,956	23.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		0.00000	16	23.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		0.00000	1,993	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		0.00000	54	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		0.00000	1,165	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		0.00000	225	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		0.00000	657	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		0.00000	717	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		0.00000	95	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		0.00000	4,655	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		0.00000	57	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		0.00000	6,117	32.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.89940	13.11070		17.55	1,341,537.60	104	21,919.00
£ / R On 14/09/2009 Currency Future	13.10	Call		415.00000	338	18.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		404.00000	539	18.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		358.00000	293	18.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		497.00000	644	18.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		341.00000	280	18.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		530.00000	680	18.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		296.00000	244	19.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		635.00000	795	19.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		247.00000	200	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		786.00000	951	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		283.00000	233	19.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		672.00000	834	19.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		310.00000	255	19.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		599.00000	756	19.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		310.00000	255	19.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		599.00000	756	19.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		415.00000	338	18.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		404.00000	539	18.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		270.00000	223	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		709.00000	874	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		325.00000	267	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		564.00000	718	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		395.00000	322	18.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		434.00000	573	18.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		376.00000	307	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		465.00000	608	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		395.00000	322	18.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		434.00000	573	18.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.00	Call			457.00000	373	17.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			347.00000	473	17.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			481.00000	392	17.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			320.00000	442	17.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			505.00000	412	17.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			295.00000	412	17.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			589.00000	477	17.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			228.00000	328	17.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			532.00000	432	17.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			271.00000	383	17.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			435.00000	355	18.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			375.00000	506	18.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			258.00000	213	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			747.00000	914	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			247.00000	200	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			786.00000	951	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			146.00000	109	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,136.00000	1,310	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			216.00000	165	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			905.00000	1,066	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			190.00000	144	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			980.00000	1,145	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			203.00000	154	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			942.00000	1,105	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			190.00000	144	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			980.00000	1,145	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			156.00000	117	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,096.00000	1,268	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			119.00000	88	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,258.00000	1,439	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			128.00000	95	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,217.00000	1,395	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			146.00000	109	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,136.00000	1,310	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			103.00000	76	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,343.00000	1,527	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			89.00000	65	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,429.00000	1,616	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			83.00000	61	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,472.00000	1,661	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			111.00000	82	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,300.00000	1,483	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			48.00000	35	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,788.00000	1,985	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			32.00000	23	20.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.10	Put			2,021.00000	2,223	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			13.00000	9	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,503.00000	2,710	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			21.00000	15	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,260.00000	2,465	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			25.00000	17	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,164.00000	2,368	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			30.00000	21	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,069.00000	2,271	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			48.00000	35	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,788.00000	1,985	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			71.00000	52	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,561.00000	1,752	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			57.00000	41	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,696.00000	1,891	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			32.00000	23	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,021.00000	2,223	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			38.00000	27	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,927.00000	2,127	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			45.00000	32	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,834.00000	2,032	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			35.00000	25	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,974.00000	2,175	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			41.00000	29	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,881.00000	2,080	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			52.00000	38	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,742.00000	1,938	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			45.00000	32	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,834.00000	2,032	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			23.00000	16	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,212.00000	2,417	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			27.00000	19	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,116.00000	2,320	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			61.00000	44	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,651.00000	1,845	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			21.00000	15	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,260.00000	2,465	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			13.00000	9	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,503.00000	2,710	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			18.00000	12	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,357.00000	2,563	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			12.00000	8	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,552.00000	2,759	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			11.00000	8	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,600.00000	2,808	20.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.50	Call			16.00000	11	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,405.00000	2,612	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			96.00000	71	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,385.00000	1,571	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			9.00000	6	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,699.00000	2,907	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			66.00000	48	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,605.00000	1,798	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			52.00000	38	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,742.00000	1,938	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			19.00000	13	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,308.00000	2,514	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			111.00000	82	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,300.00000	1,483	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			167.00000	126	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,056.00000	1,227	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			178.00000	135	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,018.00000	1,186	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			137.00000	102	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,176.00000	1,353	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			77.00000	56	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,516.00000	1,707	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			23.00000	16	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,212.00000	2,417	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			8.00000	5	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,797.00000	3,006	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			19.00000	13	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,308.00000	2,514	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			9.00000	6	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,699.00000	2,907	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			8.00000	5	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,797.00000	3,006	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			6.00000	4	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,896.00000	3,105	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			5.00000	3	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,994.00000	3,204	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			35.00000	25	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,974.00000	2,175	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			15.00000	10	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,454.00000	2,661	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			10.00000	7	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,649.00000	2,857	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			15.00000	10	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,454.00000	2,661	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			8.00000	6	20.13	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.85	Put			2,748.00000	2,956	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			7.00000	5	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,846.00000	3,055	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			6.00000	4	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,945.00000	3,154	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			96.00000	71	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,385.00000	1,571	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			3.00000	2	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,193.00000	3,403	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			137.00000	102	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,176.00000	1,353	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			66.00000	48	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,605.00000	1,798	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			30.00000	21	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,069.00000	2,271	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			71.00000	52	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,561.00000	1,752	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			226.00000	176	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			865.00000	1,027	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			203.00000	154	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			942.00000	1,105	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			156.00000	117	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,096.00000	1,268	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			77.00000	56	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,516.00000	1,707	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			216.00000	165	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			905.00000	1,066	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			236.00000	188	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			825.00000	989	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			103.00000	76	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,343.00000	1,527	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			258.00000	213	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			747.00000	914	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,011.00000	4,799	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,511.00000	3,299	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,014.00000	1,807	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			4.00000	8	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			687.00000	556	16.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			176.00000	256	16.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			1.00000	0	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,990.00000	4,201	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			0.00000	0	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,489.00000	5,701	20.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,989.00000	7,201	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,461.00000	5,249	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,961.00000	3,749	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,461.00000	2,251	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			1.00000	2	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,033.00000	865	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			73.00000	115	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			2.00000	1	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,541.00000	3,752	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			0.00000	0	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,039.00000	5,251	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,539.00000	6,751	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,711.00000	5,499	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,211.00000	3,999	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,711.00000	2,500	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			0.00000	1	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,251.00000	1,068	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			40.00000	68	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			3.00000	2	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,292.00000	3,502	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			0.00000	0	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,789.00000	5,001	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,289.00000	6,501	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			652.00000	528	16.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			192.00000	279	16.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			758.00000	615	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			147.00000	216	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			619.00000	502	16.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			209.00000	302	16.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			559.00000	454	17.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			249.00000	355	17.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			795.00000	648	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			134.00000	198	16.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			722.00000	585	16.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			161.00000	235	16.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			532.00000	432	17.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			271.00000	383	17.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			505.00000	412	17.55	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 14/09/2009 Currency Future	12.90	Put		295.00000	412	17.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		325.00000	267	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		564.00000	718	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		619.00000	502	16.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		209.00000	302	16.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		376.00000	307	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		465.00000	608	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.11460	13.33060		18.61	11,186,753.80	853	13,291.00
£ / R On 14/12/2009 Currency Future	13.35	Call		645.00000	573	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		665.00000	808	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		590.00000	525	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		759.00000	910	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		540.00000	469	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		859.00000	1,004	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		468.00000	402	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		987.00000	1,137	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		468.00000	402	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		987.00000	1,137	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		524.00000	451	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		894.00000	1,037	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		524.00000	451	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		894.00000	1,037	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		540.00000	469	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		859.00000	1,004	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		556.00000	487	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		825.00000	972	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		556.00000	487	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		825.00000	972	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		665.00000	590	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		634.00000	775	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		607.00000	540	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		727.00000	876	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		505.00000	434	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		924.00000	1,070	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		572.00000	506	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		792.00000	941	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		505.00000	434	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		924.00000	1,070	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		626.00000	556	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		695.00000	841	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		706.00000	626	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		575.00000	712	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		727.00000	645	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		547.00000	681	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		749.00000	665	18.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.10	Put			518.00000	651	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			821.00000	727	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			440.00000	562	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			796.00000	706	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			465.00000	591	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			556.00000	487	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			825.00000	972	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			486.00000	418	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			956.00000	1,103	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			327.00000	278	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,296.00000	1,464	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			416.00000	356	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,086.00000	1,242	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			400.00000	342	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,120.00000	1,278	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			400.00000	342	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,120.00000	1,278	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			385.00000	329	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,154.00000	1,314	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			341.00000	290	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,260.00000	1,426	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			288.00000	245	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,407.00000	1,580	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			313.00000	267	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,333.00000	1,502	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			301.00000	255	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,370.00000	1,541	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			276.00000	234	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,445.00000	1,620	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			194.00000	164	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,763.00000	1,949	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			203.00000	171	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,722.00000	1,907	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			253.00000	215	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,523.00000	1,700	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			232.00000	196	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,601.00000	1,782	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			212.00000	179	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,682.00000	1,865	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			177.00000	149	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,846.00000	2,035	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			161.00000	136	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,931.00000	2,121	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			147.00000	123	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,016.00000	2,209	19.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.60	Call			99.00000	83	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,369.00000	2,569	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			385.00000	329	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,154.00000	1,314	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			355.00000	303	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,224.00000	1,388	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			450.00000	386	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,020.00000	1,172	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			253.00000	215	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,523.00000	1,700	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			369.00000	315	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,189.00000	1,351	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			264.00000	224	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,484.00000	1,660	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			242.00000	205	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,562.00000	1,741	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			222.00000	188	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,641.00000	1,823	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			154.00000	129	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,973.00000	2,165	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			468.00000	402	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			987.00000	1,137	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			433.00000	371	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,053.00000	1,206	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			369.00000	315	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,189.00000	1,351	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			264.00000	224	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,484.00000	1,660	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			185.00000	156	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,805.00000	1,992	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			242.00000	205	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,562.00000	1,741	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			169.00000	142	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,888.00000	2,078	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			450.00000	386	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,020.00000	1,172	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			301.00000	255	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,370.00000	1,541	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			194.00000	164	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,763.00000	1,949	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			313.00000	267	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,333.00000	1,502	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,031.00000	4,815	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,532.00000	3,318	17.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.80	Put		2.00000	3	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		2,080.00000	1,889	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		50.00000	75	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		907.00000	795	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		376.00000	480	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		81.00000	68	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,551.00000	2,753	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		15.00000	13	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		3,985.00000	4,198	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		2.00000	2	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,472.00000	5,687	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		0.00000	0	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		6,970.00000	7,186	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,481.00000	5,265	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,981.00000	3,766	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		0.00000	1	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,502.00000	2,299	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		21.00000	34	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,209.00000	1,065	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		228.00000	300	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		127.00000	107	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,146.00000	2,342	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		26.00000	22	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,545.00000	3,757	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		4.00000	4	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		5,024.00000	5,239	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		1.00000	0	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,520.00000	6,736	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,731.00000	5,515	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,231.00000	4,015	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		0.00000	0	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,743.00000	2,536	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		13.00000	21	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,397.00000	1,240	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		167.00000	225	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		35.00000	29	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,304.00000	3,514	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		6.00000	5	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,775.00000	4,990	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		1.00000	1	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,270.00000	6,486	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		626.00000	556	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		695.00000	841	19.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.90	Call		847.00000	749	18.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		416.00000	534	18.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,035.00000	905	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		304.00000	390	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		969.00000	845	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		339.00000	431	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		847.00000	749	18.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		416.00000	534	18.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		938.00000	820	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		357.00000	455	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		876.00000	772	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		396.00000	507	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		772.00000	685	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		491.00000	621	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		685.00000	608	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		605.00000	743	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		416.00000	356	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,086.00000	1,242	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		645.00000	573	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		665.00000	808	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		727.00000	645	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		547.00000	681	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		749.00000	665	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		518.00000	651	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		706.00000	626	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		575.00000	712	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		385.00000	329	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,154.00000	1,314	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		607.00000	540	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		727.00000	876	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		433.00000	371	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,053.00000	1,206	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.33090	13.55170		18.81	0.00	0	20.00
£ / R On 15/03/2010 Currency Future	13.55	Call		840.00000	763	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		839.00000	982	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		785.00000	714	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		934.00000	1,083	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		768.00000	698	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		966.00000	1,117	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		718.00000	653	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,066.00000	1,223	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		672.00000	612	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,171.00000	1,331	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		734.00000	668	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,033.00000	1,187	19.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.80	Call			751.00000	683	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			999.00000	1,152	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			861.00000	781	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			809.00000	950	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			803.00000	730	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			902.00000	1,049	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			702.00000	639	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,101.00000	1,258	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			822.00000	746	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			870.00000	1,015	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,084.00000	3,869	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			32.00000	38	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,109.00000	2,897	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			57.00000	66	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,160.00000	1,972	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			108.00000	142	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,379.00000	1,247	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			327.00000	416	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			554.00000	507	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,503.00000	1,676	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			374.00000	343	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,322.00000	2,512	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			255.00000	234	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,203.00000	3,403	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			176.00000	157	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,125.00000	4,326	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,987.00000	3,771	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			35.00000	40	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,012.00000	2,801	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			61.00000	71	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,071.00000	1,891	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			119.00000	160	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,314.00000	1,190	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			362.00000	459	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			532.00000	486	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,580.00000	1,755	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			360.00000	329	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,408.00000	2,598	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			245.00000	225	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,293.00000	3,494	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			169.00000	149	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,217.00000	4,418	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,889.00000	3,673	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			37.00000	42	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,916.00000	2,706	19.10	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.70	Put			65.00000	75	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,987.00000	1,811	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			135.00000	180	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,254.00000	1,136	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			403.00000	505	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			510.00000	467	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,659.00000	1,836	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			346.00000	317	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,494.00000	2,686	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			236.00000	217	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,384.00000	3,586	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			160.00000	141	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,308.00000	4,510	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,791.00000	3,575	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			39.00000	45	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,821.00000	2,611	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			69.00000	80	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,905.00000	1,732	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			153.00000	201	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,197.00000	1,084	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			445.00000	553	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			490.00000	449	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,738.00000	1,918	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			332.00000	304	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,581.00000	2,774	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			227.00000	209	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,476.00000	3,678	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			152.00000	134	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,400.00000	4,603	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,644.00000	3,429	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			43.00000	48	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,677.00000	2,469	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			76.00000	88	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,785.00000	1,618	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			183.00000	237	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,116.00000	1,009	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			514.00000	628	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			461.00000	424	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,860.00000	2,043	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			313.00000	287	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,712.00000	2,906	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			215.00000	198	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,613.00000	3,817	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			140.00000	123	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,538.00000	4,742	25.44	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 15/03/2010 Currency Future	9.85	Call			3,742.00000	3,527	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			40.00000	46	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,773.00000	2,563	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			71.00000	82	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,864.00000	1,694	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			163.00000	213	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,169.00000	1,058	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			468.00000	577	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			480.00000	440	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,779.00000	1,960	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			326.00000	299	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,624.00000	2,818	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			223.00000	205	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,521.00000	3,724	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			148.00000	130	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,446.00000	4,649	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,036.00000	3,820	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			34.00000	39	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,060.00000	2,849	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			59.00000	68	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,114.00000	1,931	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			112.00000	150	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,345.00000	1,219	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			343.00000	438	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			543.00000	496	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,541.00000	1,715	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			367.00000	336	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,366.00000	2,555	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			250.00000	229	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,248.00000	3,448	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			173.00000	153	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,172.00000	4,372	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,840.00000	3,624	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			38.00000	43	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,868.00000	2,658	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			67.00000	77	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,946.00000	1,771	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			144.00000	190	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,225.00000	1,109	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			424.00000	529	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			500.00000	458	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,698.00000	1,877	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			339.00000	310	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,537.00000	2,730	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			232.00000	213	24.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.75	Put		3,430.00000	3,632	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		156.00000	137	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,354.00000	4,556	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		3,938.00000	3,722	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		36.00000	41	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		2,964.00000	2,754	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		63.00000	73	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,029.00000	1,850	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		127.00000	169	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,284.00000	1,163	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		382.00000	482	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		521.00000	477	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,619.00000	1,796	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		353.00000	323	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,451.00000	2,642	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		241.00000	221	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,339.00000	3,540	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		164.00000	145	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,263.00000	4,464	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		3,693.00000	3,478	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		41.00000	47	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		2,725.00000	2,516	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		73.00000	85	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		1,824.00000	1,656	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		173.00000	225	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,142.00000	1,034	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put		491.00000	603	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		471.00000	432	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,819.00000	2,001	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		320.00000	293	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,668.00000	2,862	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		219.00000	201	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,567.00000	3,770	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		144.00000	127	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,492.00000	4,696	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		785.00000	714	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		934.00000	1,083	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.54290	13.77110		19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,013.00000	929	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		992.00000	1,136	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		940.00000	863	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,119.00000	1,270	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		890.00000	817	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,219.00000	1,374	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		843.00000	774	20.18	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	14.25	Put			1,322.00000	1,482	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			906.00000	832	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,185.00000	1,339	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			923.00000	847	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,152.00000	1,304	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			940.00000	863	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,119.00000	1,270	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			958.00000	879	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,087.00000	1,236	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,157.00000	1,059	18.79	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put			786.00000	916	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,032.00000	946	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			961.00000	1,103	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			297.00000	274	24.71	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,026.00000	4,231	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			976.00000	895	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,055.00000	1,202	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			874.00000	803	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,253.00000	1,410	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,032.00000	946	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			961.00000	1,103	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			958.00000	879	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,087.00000	1,236	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,114.00000	1,020	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			843.00000	977	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,135.00000	1,039	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			814.00000	946	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,226.00000	1,122	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			705.00000	829	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,180.00000	1,079	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			758.00000	887	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			994.00000	912	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,023.00000	1,169	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			745.00000	685	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,574.00000	1,743	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			813.00000	748	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,392.00000	1,555	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,759.00000	1,601	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			337.00000	408	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,430.00000	1,309	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			509.00000	616	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			580.00000	535	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,158.00000	2,342	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			425.00000	391	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,004.00000	3,198	23.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.35	Call			311.00000	287	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,890.00000	4,094	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			228.00000	205	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,807.00000	5,012	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,794.00000	1,635	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			323.00000	392	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,458.00000	1,334	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			487.00000	591	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,202.00000	1,100	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			731.00000	857	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			828.00000	761	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,357.00000	1,518	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			589.00000	544	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,118.00000	2,301	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			432.00000	398	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,961.00000	3,155	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			316.00000	291	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,845.00000	4,048	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			233.00000	210	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,762.00000	4,967	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,181.00000	4,956	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			9.00000	13	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,728.00000	3,505	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			57.00000	63	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,341.00000	2,153	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			170.00000	210	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,299.00000	1,188	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			628.00000	745	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			459.00000	424	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,788.00000	2,982	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			288.00000	266	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,117.00000	4,323	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			165.00000	148	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,494.00000	5,705	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			85.00000	76	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,914.00000	7,133	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,625.00000	5,399	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			4.00000	6	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,164.00000	3,945	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			43.00000	52	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,732.00000	2,531	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			111.00000	138	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,552.00000	1,414	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			431.00000	521	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			526.00000	487	22.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.65	Put		2,405.00000	2,594	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		330.00000	305	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,709.00000	3,912	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		201.00000	180	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,080.00000	5,287	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		104.00000	93	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,483.00000	6,700	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,874.00000	5,647	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	4	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,402.00000	4,184	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		31.00000	41	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,958.00000	2,751	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		87.00000	108	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,723.00000	1,568	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		352.00000	425	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		570.00000	526	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,199.00000	2,384	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		357.00000	329	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,486.00000	3,687	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		223.00000	201	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,852.00000	5,058	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		116.00000	104	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,245.00000	6,461	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,307.00000	4,090	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		36.00000	47	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,338.00000	3,117	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		67.00000	74	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,426.00000	2,234	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		155.00000	191	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,653.00000	1,502	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		382.00000	459	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		771.00000	710	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,500.00000	1,667	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		552.00000	510	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,281.00000	2,467	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		405.00000	373	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,134.00000	3,330	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,435.00000	3,214	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		64.00000	71	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,512.00000	2,318	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		141.00000	175	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		799.00000	735	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,428.00000	1,592	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		418.00000	385	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,047.00000	3,242	23.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.40	Call			306.00000	283	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,935.00000	4,140	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,450.00000	4,232	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			29.00000	39	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,484.00000	3,262	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			63.00000	69	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,556.00000	2,360	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			135.00000	167	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			292.00000	270	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,071.00000	4,277	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			707.00000	651	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,686.00000	1,859	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			510.00000	472	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,489.00000	2,679	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			374.00000	345	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,353.00000	3,552	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			275.00000	255	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,254.00000	4,462	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			650.00000	600	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,879.00000	2,057	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			473.00000	438	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,701.00000	2,895	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			346.00000	320	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,575.00000	3,777	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			256.00000	237	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,485.00000	4,694	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,070.00000	3,847	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			49.00000	54	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,095.00000	2,886	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			74.00000	93	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,215.00000	2,035	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			194.00000	242	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,487.00000	1,360	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			466.00000	567	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			599.00000	552	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,078.00000	2,260	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			439.00000	404	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,918.00000	3,111	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			321.00000	296	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,800.00000	4,003	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			238.00000	214	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,717.00000	4,921	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,923.00000	3,700	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			52.00000	58	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,096.00000	1,921	17.42	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	11.90	Put		225.00000	278	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,403.00000	1,284	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		532.00000	641	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,874.00000	3,652	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		53.00000	59	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,912.00000	2,707	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		91.00000	114	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,057.00000	1,884	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		236.00000	291	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,376.00000	1,259	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		555.00000	666	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		561.00000	518	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,240.00000	2,425	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		411.00000	379	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,090.00000	3,286	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		301.00000	278	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,980.00000	4,185	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		219.00000	197	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,897.00000	5,104	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,777.00000	3,554	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		56.00000	61	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,822.00000	2,619	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		101.00000	126	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,980.00000	1,811	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		259.00000	318	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,324.00000	1,211	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		603.00000	718	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		543.00000	502	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,322.00000	2,509	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		398.00000	367	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,177.00000	3,374	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		209.00000	188	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,988.00000	5,195	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,679.00000	3,457	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		58.00000	64	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,904.00000	1,739	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		283.00000	346	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,274.00000	1,166	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		653.00000	773	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		386.00000	356	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,265.00000	3,463	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		284.00000	262	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,163.00000	4,369	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,972.00000	3,749	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		51.00000	56	20.60	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.85	Call			3,003.00000	2,796	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			82.00000	103	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,135.00000	1,959	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			214.00000	266	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,117.00000	3,896	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			46.00000	53	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,144.00000	2,931	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			73.00000	88	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,257.00000	2,074	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			186.00000	231	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,519.00000	1,387	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			448.00000	544	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			609.00000	562	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,038.00000	2,219	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			445.00000	411	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,874.00000	3,068	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			326.00000	300	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,754.00000	3,958	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			241.00000	219	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,670.00000	4,876	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,144.00000	2,931	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			73.00000	88	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,257.00000	2,074	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			186.00000	231	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,519.00000	1,387	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			448.00000	544	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			609.00000	562	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,038.00000	2,219	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,826.00000	3,603	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			55.00000	60	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,867.00000	2,663	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			96.00000	120	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			2,018.00000	1,847	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			247.00000	304	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,350.00000	1,235	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			579.00000	692	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			214.00000	192	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,943.00000	5,150	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,777.00000	2,575	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			106.00000	132	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,942.00000	1,775	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			271.00000	332	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			535.00000	494	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,364.00000	2,551	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			392.00000	361	23.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.60	Put		3,221.00000	3,419	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		205.00000	184	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,034.00000	5,241	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			10.99290	11.13690		16.67	77,895,689.40	7,086	22,497.00
€ / R On 14/09/2009 Currency Future	11.15	Call		332.00000	277	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		345.00000	434	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		281.00000	235	18.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		444.00000	542	18.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		266.00000	222	18.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		479.00000	579	18.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		239.00000	195	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		552.00000	652	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		171.00000	131	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		735.00000	838	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		215.00000	167	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		629.00000	724	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		239.00000	195	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		552.00000	652	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		227.00000	181	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		590.00000	688	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		252.00000	211	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		515.00000	618	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		266.00000	222	18.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		479.00000	579	18.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		200.00000	154	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		663.00000	761	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		185.00000	142	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		698.00000	799	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		146.00000	110	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		809.00000	917	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		135.00000	101	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		848.00000	958	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		158.00000	120	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		772.00000	877	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		124.00000	92	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		887.00000	999	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		105.00000	77	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		968.00000	1,084	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		114.00000	84	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		927.00000	1,041	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		96.00000	70	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		1,009.00000	1,127	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		88.00000	64	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		1,051.00000	1,171	18.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.40	Call			50.00000	35	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,314.00000	1,442	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			61.00000	43	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,224.00000	1,350	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			67.00000	48	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,180.00000	1,305	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			46.00000	32	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,359.00000	1,489	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			42.00000	29	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,405.00000	1,536	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			34.00000	23	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,497.00000	1,630	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			31.00000	21	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,544.00000	1,678	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			22.00000	15	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,686.00000	1,822	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			15.00000	9	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,878.00000	2,016	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			9.00000	6	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			2,072.00000	2,213	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			10.00000	7	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,023.00000	2,164	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			10.00000	7	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,023.00000	2,164	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			4.00000	3	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,368.00000	2,510	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			4.00000	2	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,417.00000	2,559	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			5.00000	3	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,318.00000	2,460	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			6.00000	4	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,269.00000	2,411	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			6.00000	4	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,220.00000	2,361	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			6.00000	4	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,220.00000	2,361	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			8.00000	5	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,121.00000	2,262	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			3.00000	2	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,566.00000	2,709	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			2.00000	1	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,715.00000	2,858	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			2.00000	1	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,765.00000	2,908	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			4.00000	2	18.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.60	Put			2,467.00000	2,609	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			7.00000	5	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,170.00000	2,312	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			7.00000	5	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,170.00000	2,312	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			6.00000	4	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,269.00000	2,411	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			13.00000	8	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,926.00000	2,065	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			2.00000	1	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,616.00000	2,758	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			3.00000	2	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,516.00000	2,659	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			2.00000	1	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,765.00000	2,908	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			1.00000	1	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,815.00000	2,958	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1.00000	1	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,864.00000	3,008	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1.00000	1	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,964.00000	3,108	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			2.00000	1	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,665.00000	2,808	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			12.00000	7	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,975.00000	2,114	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,064.00000	3,207	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,713.00000	3,857	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			2.00000	1	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,665.00000	2,808	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1.00000	1	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,964.00000	3,108	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,164.00000	3,307	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,264.00000	3,407	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			0.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,363.00000	3,507	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			0.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,463.00000	3,607	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			4.00000	2	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,467.00000	2,609	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,164.00000	3,307	18.66	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	14.40	Call			0.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,264.00000	3,407	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			28.00000	19	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,591.00000	1,726	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			22.00000	15	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,686.00000	1,822	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			18.00000	12	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,781.00000	1,919	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			4.00000	2	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,417.00000	2,559	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			1.00000	1	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,914.00000	3,058	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			1.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			3,014.00000	3,158	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			1.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,114.00000	3,257	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			12.00000	7	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,975.00000	2,114	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			18.00000	12	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,781.00000	1,919	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			20.00000	13	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,733.00000	1,870	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			16.00000	11	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,829.00000	1,968	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			2.00000	1	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,715.00000	2,858	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			13.00000	8	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,926.00000	2,065	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			3.00000	2	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,516.00000	2,659	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			25.00000	17	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,638.00000	1,774	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			34.00000	23	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,497.00000	1,630	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			56.00000	39	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,269.00000	1,396	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			38.00000	26	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,451.00000	1,583	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			80.00000	58	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,094.00000	1,215	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			56.00000	39	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,269.00000	1,396	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			20.00000	13	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,733.00000	1,870	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			88.00000	64	18.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.10	Put		1,051.00000	1,171	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		73.00000	53	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,137.00000	1,260	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		80.00000	58	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,094.00000	1,215	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		31.00000	21	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,544.00000	1,678	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		4,737.00000	4,593	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,237.00000	3,093	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,739.00000	1,596	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		2.00000	3	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		445.00000	371	16.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		209.00000	278	16.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,263.00000	4,407	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,763.00000	5,907	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		7,263.00000	7,407	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,037.00000	4,893	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,537.00000	3,393	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,037.00000	1,894	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		0.00000	1	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		643.00000	538	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		106.00000	145	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		0.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,963.00000	4,107	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		0.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,463.00000	5,607	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,963.00000	7,107	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,187.00000	5,043	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		3,687.00000	3,543	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,187.00000	2,043	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		0.00000	0	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		760.00000	646	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		73.00000	103	15.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		0.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,813.00000	3,957	18.66	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	16.45	Call		0.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		5,313.00000	5,457	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,813.00000	6,957	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		297.00000	248	17.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		410.00000	505	17.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		352.00000	294	17.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		315.00000	401	17.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		314.00000	262	17.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		377.00000	469	17.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		252.00000	211	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		515.00000	618	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		124.00000	92	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		887.00000	999	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		200.00000	154	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		663.00000	761	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		332.00000	277	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		345.00000	434	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		135.00000	101	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		848.00000	958	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		373.00000	311	16.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		286.00000	368	16.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		185.00000	142	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		698.00000	799	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call		419.00000	350	16.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		232.00000	307	16.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		395.00000	330	16.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		258.00000	337	16.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call		0.00000	446	15.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put		0.00000	203	15.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call		0.00000	395	16.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put		0.00000	252	16.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.17700	11.32420		17.90	2,973,082.00	266	11,531.00
€ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	493	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		0.00000	616	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		479.00000	431	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		655.00000	754	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		463.00000	417	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		689.00000	790	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		448.00000	403	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		724.00000	826	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		369.00000	333	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		945.00000	1,056	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		420.00000	378	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		795.00000	901	19.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.65	Call			434.00000	390	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			759.00000	863	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			308.00000	279	21.26	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,184.00000	1,302	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			59.00000	49	24.59	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,335.00000	3,472	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			406.00000	366	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			832.00000	939	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			393.00000	355	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			869.00000	978	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			381.00000	344	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			907.00000	1,017	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			347.00000	314	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			1,023.00000	1,137	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			337.00000	304	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,063.00000	1,177	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			327.00000	296	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,103.00000	1,219	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			358.00000	323	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			984.00000	1,096	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			317.00000	287	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,143.00000	1,260	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			299.00000	270	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,225.00000	1,343	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			248.00000	222	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,473.00000	1,595	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			264.00000	237	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,390.00000	1,510	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			273.00000	244	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,348.00000	1,467	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			233.00000	208	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,558.00000	1,681	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			225.00000	202	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,601.00000	1,725	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			219.00000	196	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,644.00000	1,769	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			212.00000	190	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,688.00000	1,813	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			188.00000	168	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,864.00000	1,991	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			167.00000	149	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,043.00000	2,172	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			148.00000	130	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,224.00000	2,353	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			158.00000	139	23.78	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 14/12/2009 Currency Future	13.30	Put			2,134.00000	2,262	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			153.00000	135	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,179.00000	2,308	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			153.00000	135	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,179.00000	2,308	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			125.00000	109	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,451.00000	2,582	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			121.00000	106	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,496.00000	2,629	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			129.00000	113	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,405.00000	2,536	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			133.00000	117	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,359.00000	2,490	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			138.00000	121	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,314.00000	2,444	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			133.00000	117	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,359.00000	2,490	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			143.00000	126	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,269.00000	2,399	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			109.00000	95	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,635.00000	2,768	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			163.00000	144	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,089.00000	2,217	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			44.00000	36	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,570.00000	3,709	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			117.00000	102	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,543.00000	2,675	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			102.00000	89	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,728.00000	2,862	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			96.00000	83	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,822.00000	2,956	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			90.00000	78	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,916.00000	3,051	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			84.00000	72	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,010.00000	3,145	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			158.00000	139	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,134.00000	2,262	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			148.00000	130	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,224.00000	2,353	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			113.00000	99	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,589.00000	2,722	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			106.00000	92	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,681.00000	2,815	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			99.00000	86	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,775.00000	2,909	24.74	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 14/12/2009 Currency Future	13.05	Call			183.00000	163	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,908.00000	2,036	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			172.00000	154	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,998.00000	2,127	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			125.00000	109	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,451.00000	2,582	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			172.00000	154	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,998.00000	2,127	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			109.00000	95	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,635.00000	2,768	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			177.00000	158	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,953.00000	2,081	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			113.00000	99	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,589.00000	2,722	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			106.00000	92	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,681.00000	2,815	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			93.00000	81	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,869.00000	3,004	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			96.00000	83	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,822.00000	2,956	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			194.00000	173	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,819.00000	1,946	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			200.00000	178	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,775.00000	1,901	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			177.00000	158	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,953.00000	2,081	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			129.00000	113	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,405.00000	2,536	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			200.00000	178	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,775.00000	1,901	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			206.00000	184	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,731.00000	1,857	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			183.00000	163	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,908.00000	2,036	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			256.00000	229	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,431.00000	1,552	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			240.00000	215	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,516.00000	1,638	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			282.00000	253	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,307.00000	1,426	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			233.00000	208	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,558.00000	1,681	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			291.00000	261	21.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,267.00000	1,384	21.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			273.00000	244	21.74	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 14/12/2009 Currency Future	12.40	Put		1,348.00000	1,467	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		240.00000	215	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,516.00000	1,638	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		896.00000	805	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		222.00000	278	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		617.00000	550	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		443.00000	523	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		55.00000	46	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,381.00000	3,519	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,032.00000	930	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		158.00000	203	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		718.00000	642	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		344.00000	415	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		495.00000	445	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		621.00000	718	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		49.00000	41	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,475.00000	3,614	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,817.00000	1,680	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		43.00000	53	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		666.00000	594	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		392.00000	467	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		19.00000	16	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,245.00000	4,389	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		4.00000	3	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,730.00000	5,876	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		1.00000	1	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,226.00000	7,374	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,103.00000	1,961	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		29.00000	34	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		833.00000	747	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		259.00000	320	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		27.00000	22	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,953.00000	4,095	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		5.00000	4	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,431.00000	5,577	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		1.00000	1	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,927.00000	7,074	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		308.00000	279	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,184.00000	1,302	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,248.00000	2,105	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		24.00000	28	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		929.00000	835	16.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		205.00000	258	16.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		32.00000	27	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,808.00000	3,950	24.06	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 14/12/2009 Currency Future	16.60	Call			6.00000	5	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,282.00000	5,428	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,777.00000	6,924	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,528.00000	3,382	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			4.00000	5	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,541.00000	2,397	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			17.00000	20	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,585.00000	1,453	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			61.00000	76	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			803.00000	720	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			279.00000	343	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			47.00000	38	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,522.00000	3,661	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			15.00000	13	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,491.00000	4,636	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,627.00000	3,481	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			3.00000	4	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,639.00000	2,495	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			15.00000	18	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,677.00000	1,543	17.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			53.00000	66	17.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			864.00000	775	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			240.00000	298	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			52.00000	43	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,428.00000	3,566	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			17.00000	14	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,392.00000	4,537	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,677.00000	3,531	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			3.00000	4	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,688.00000	2,544	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			14.00000	17	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,724.00000	1,588	17.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			50.00000	61	17.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			18.00000	15	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,343.00000	4,488	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,429.00000	3,283	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			4.00000	6	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,443.00000	2,299	19.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			19.00000	22	19.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,494.00000	1,364	16.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			70.00000	87	16.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			746.00000	667	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			322.00000	390	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			41.00000	34	24.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.90	Put		3,617.00000	3,757	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		14.00000	11	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,589.00000	4,734	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,330.00000	3,184	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		5.00000	7	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,346.00000	2,202	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		21.00000	25	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,404.00000	1,277	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		80.00000	100	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		692.00000	618	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		367.00000	441	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		37.00000	30	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,712.00000	3,853	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		12.00000	10	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,688.00000	4,833	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,231.00000	3,085	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		6.00000	8	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,315.00000	1,191	16.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		91.00000	114	16.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		641.00000	572	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		417.00000	495	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		11.00000	9	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,787.00000	4,932	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,280.00000	3,135	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		6.00000	8	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,297.00000	2,154	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		23.00000	27	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,360.00000	1,233	16.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		85.00000	106	16.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		34.00000	28	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,760.00000	3,901	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		12.00000	10	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,737.00000	4,883	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,478.00000	3,332	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		4.00000	5	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,492.00000	2,348	19.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		18.00000	21	19.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,539.00000	1,408	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		65.00000	81	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		774.00000	693	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		300.00000	366	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		14.00000	12	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,540.00000	4,685	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,577.00000	3,431	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		3.00000	4	22.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.75	Call		2,590.00000	2,446	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		16.00000	19	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,631.00000	1,498	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		57.00000	71	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		16.00000	13	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,442.00000	4,586	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,727.00000	3,580	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		2.00000	3	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,738.00000	2,593	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		13.00000	16	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,770.00000	1,634	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		46.00000	57	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		18.00000	15	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,294.00000	4,438	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,727.00000	3,580	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		2.00000	3	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,826.00000	3,680	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		2.00000	3	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,836.00000	2,691	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		12.00000	14	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,864.00000	1,726	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		40.00000	49	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		997.00000	898	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		172.00000	221	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		66.00000	54	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,241.00000	3,377	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		20.00000	17	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,196.00000	4,340	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		0.00000	3,879	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		0.00000	2	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		0.00000	2,888	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	11	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		0.00000	1,914	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		0.00000	37	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		0.00000	1,034	16.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		0.00000	157	16.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	68	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		0.00000	3,191	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	21	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		0.00000	4,144	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.36540	11.51550		18.25	0.00	0	78.00
€ / R On 15/03/2010 Currency Future	11.50	Call		0.00000	649	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		0.00000	783	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		634.00000	585	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		819.00000	919	19.15	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	11.70	Call			634.00000	585	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			819.00000	919	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			603.00000	556	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			887.00000	990	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			533.00000	491	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,067.00000	1,176	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			573.00000	529	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			958.00000	1,063	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			588.00000	542	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			922.00000	1,027	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			618.00000	570	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			853.00000	955	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			559.00000	516	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			994.00000	1,100	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			546.00000	503	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			1,030.00000	1,138	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			508.00000	468	20.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,142.00000	1,253	20.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			496.00000	457	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,180.00000	1,292	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			520.00000	480	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,104.00000	1,214	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			484.00000	447	20.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,219.00000	1,331	20.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,284.00000	3,137	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			19.00000	22	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,305.00000	2,160	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			39.00000	45	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,425.00000	1,314	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			159.00000	198	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			812.00000	744	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			547.00000	629	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			310.00000	285	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			2,044.00000	2,170	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			200.00000	181	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,934.00000	3,066	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			128.00000	115	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,863.00000	4,000	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			72.00000	62	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,807.00000	4,947	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,333.00000	3,186	20.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			18.00000	21	20.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,354.00000	2,209	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			38.00000	43	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,464.00000	1,351	16.49	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	10.20	Put		149.00000	186	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		836.00000	766	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		520.00000	601	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		316.00000	291	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,001.00000	2,126	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		204.00000	185	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,889.00000	3,020	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		131.00000	118	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,816.00000	3,952	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		75.00000	64	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,759.00000	4,899	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,431.00000	3,284	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		16.00000	19	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,451.00000	2,306	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		36.00000	41	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,544.00000	1,427	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		128.00000	162	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		885.00000	812	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		469.00000	546	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		330.00000	304	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,914.00000	2,038	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		213.00000	194	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,798.00000	2,928	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		137.00000	123	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,721.00000	3,858	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		79.00000	69	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,664.00000	4,803	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,481.00000	3,333	21.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		15.00000	18	21.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,500.00000	2,355	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		34.00000	39	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,585.00000	1,467	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		119.00000	151	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		910.00000	836	17.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		445.00000	520	17.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		337.00000	310	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,871.00000	1,995	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		218.00000	198	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,752.00000	2,883	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		140.00000	126	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,674.00000	3,810	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		82.00000	71	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,617.00000	4,756	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,382.00000	3,235	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		17.00000	20	21.08	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.15	Call			2,402.00000	2,257	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			37.00000	42	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,504.00000	1,389	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			138.00000	174	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			860.00000	789	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			494.00000	573	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			323.00000	297	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,957.00000	2,082	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			208.00000	190	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,843.00000	2,974	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			134.00000	120	25.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,768.00000	3,905	25.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			77.00000	67	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,712.00000	4,851	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,629.00000	3,481	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			13.00000	16	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,647.00000	2,501	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			31.00000	35	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,710.00000	1,587	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			94.00000	122	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			991.00000	911	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			375.00000	445	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			360.00000	331	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,744.00000	1,866	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			233.00000	212	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,617.00000	2,746	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			150.00000	135	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,534.00000	3,669	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			90.00000	78	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,475.00000	4,613	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,727.00000	3,579	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			12.00000	14	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,745.00000	2,598	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			29.00000	33	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,796.00000	1,670	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			80.00000	104	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,048.00000	964	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			333.00000	399	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			376.00000	346	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,660.00000	1,781	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			244.00000	222	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,528.00000	2,656	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			157.00000	141	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,441.00000	3,575	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			96.00000	83	25.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.80	Put			4,380.00000	4,518	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,678.00000	3,530	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			12.00000	15	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,696.00000	2,550	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			30.00000	34	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,752.00000	1,628	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			87.00000	113	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,019.00000	937	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			354.00000	422	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			368.00000	338	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,702.00000	1,823	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			238.00000	217	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,573.00000	2,701	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			153.00000	138	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,488.00000	3,622	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			93.00000	81	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,427.00000	4,565	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,530.00000	3,383	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			14.00000	17	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,549.00000	2,403	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			33.00000	38	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,626.00000	1,506	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			110.00000	141	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			936.00000	860	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put			421.00000	495	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			344.00000	317	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,829.00000	1,951	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			223.00000	203	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,707.00000	2,837	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			143.00000	129	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,628.00000	3,763	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			85.00000	73	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,569.00000	4,708	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,579.00000	3,432	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			14.00000	16	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,598.00000	2,452	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			32.00000	37	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,668.00000	1,546	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			102.00000	131	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			963.00000	885	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			398.00000	470	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			352.00000	324	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,786.00000	1,908	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			228.00000	207	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,662.00000	2,792	24.09	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	14.95	Call			146.00000	132	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,581.00000	3,716	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			87.00000	76	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,522.00000	4,660	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,777.00000	3,629	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			11.00000	13	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,794.00000	2,647	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			28.00000	32	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,839.00000	1,712	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			74.00000	96	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,078.00000	992	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			313.00000	377	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			385.00000	354	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,619.00000	1,738	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			249.00000	227	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,484.00000	2,611	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			160.00000	144	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,395.00000	3,529	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			99.00000	86	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,333.00000	4,470	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,826.00000	3,678	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			11.00000	13	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,843.00000	2,696	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			27.00000	31	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,883.00000	1,754	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			67.00000	89	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,109.00000	1,021	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			293.00000	355	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			393.00000	362	21.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,578.00000	1,697	21.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			255.00000	232	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,440.00000	2,567	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			164.00000	148	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,348.00000	3,482	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			102.00000	89	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,286.00000	4,423	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			0.00000	3,876	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			0.00000	10	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			0.00000	2,892	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			0.00000	27	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			0.00000	1,929	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			0.00000	63	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			0.00000	1,142	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			0.00000	277	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			0.00000	397	21.19	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	12.50	Put			0.00000	1,532	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			0.00000	255	23.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			0.00000	2,389	23.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			0.00000	162	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			0.00000	3,297	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			0.00000	100	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			0.00000	4,235	25.93	0.00	0	0.00
AL12 On 06/08/2009 Index Future			317.27100		318.35200		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			244.80000		244.84200		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			276.79700		276.98200		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			311.37900		311.77000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			289.55100		290.04900		0.00	0.00	0	587.00
ALBI On 05/11/2009 Index Future			294.76900		295.27700		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			300.42200		300.88300		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			124.19700		124.24000		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			126.46000		126.50400		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			128.85200		128.89700		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			291.41500		291.89050		0.00	0.00	0	566.00
GOVI On 05/11/2009 jGovi			296.66700		297.15150		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			302.28000		302.77350		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			7.91100		7.90600		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.86000		8.84300		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.41200		8.38400		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.74500		8.72600		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.95400		8.94300		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
J204 On 21/12/2018 jSwap			8.92500		8.91200		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.00100		8.98700		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			7.49100		7.49900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.35200		7.34000		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.46600		7.46800		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.70100		7.68900		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.87200		7.79800		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.19100		8.17500		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.89700		7.88000		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			8.06200		8.04400		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.26900		8.25200		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.64900		8.63000		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.75300		8.73200		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.86800		8.84800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.84300		8.82900		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.88300		8.86800		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.92900		8.91300		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.23995		8.24000		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.64000		7.64400		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.42800		7.43300		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.57500		7.91100		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.62000		7.62100		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.46300		7.46400		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.51400		7.76000		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			279.26800		279.89200		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			284.35700		284.99200		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			289.73700		290.38400		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.17100		7.15900		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,657.00000	2,644	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			11.00000	11	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			2,902.00000	2,890	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			6.00000	6	2.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 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			1,243.00000	1,242	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			22.00000	21	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.50600		8.48600		7.75	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,193.00000	4,090	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			178.00000	182	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.60000		8.57900		7.75	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			472.00000	450	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,199.00000	6,285	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.67100		8.64900		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,122.00000	1,088	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,668.00000	5,743	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.69100		8.66800		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,781.00000	2,724	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,581.00000	3,633	7.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.95000		8.91000		16.57	0.00	0	11,566.00
R186 On 06/08/2009 Bond Future	9.00	Call			2,908.00000	2,662	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,043.00000	2,183	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			18.00000	13	15.83	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,963.00000	15,343	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.99600		8.95500		16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,695.00000	4,472	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,267.00000	4,434	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			3,560.00000	3,371	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,542.00000	5,743	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			794.00000	728	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,221.00000	13,546	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			484.00000	439	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,740.00000	16,086	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.03600		8.99300		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,831.00000	2,689	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,173.00000	10,435	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.05500		9.01100		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,563.00000	6,339	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			6,666.00000	6,851	15.39	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.63200		8.61300		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			2,883.00000	2,807	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			228.00000	232	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.70800		8.68700		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			337.00000	321	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,311.00000	5,380	7.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 04/02/2010 Bond Future			8.77500		8.75200		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			611.00000	590	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,637.00000	5,705	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.79900		8.77500		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,089.00000	2,045	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			3,121.00000	3,166	6.73	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.95900		8.94000		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			2,443.00000	2,354	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			747.00000	763	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.03000		9.00900		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			283.00000	268	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,879.00000	8,977	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.09500		9.07300		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,410.00000	1,371	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,137.00000	6,213	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.12500		9.10200		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,469.00000	3,405	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,993.00000	4,047	10.43	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.96700		8.94700		12.71	3,327.81	35	730.00
R204 On 06/08/2009 Bond Future	9.25	Call			2,623.00000	2,522	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			825.00000	845	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.02900		9.00800		12.28	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			308.00000	292	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,746.00000	9,853	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.08400		9.06300		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,562.00000	1,520	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,703.00000	6,781	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.11200		9.09000		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,846.00000	3,777	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			4,355.00000	4,411	11.48	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.64700		8.63800		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,332.00000	2,298	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			205.00000	203	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			2.00000	2	6.84	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,990.00000	6,021	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.73200		8.72200		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			264.00000	256	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,471.00000	4,497	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.81000		8.79900		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			475.00000	466	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,716.00000	4,741	6.18	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 06/05/2010 Bond Future			8.84500		8.83400		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,985.00000	1,965	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,238.00000	2,251	5.82	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.05600		9.03700		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			2,323.00000	2,229	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,030.00000	1,053	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.11400		9.09400		13.63	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			279.00000	264	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,601.00000	10,706	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.16600		9.14500		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,566.00000	1,523	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,072.00000	7,153	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.19600		9.17400		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,466.00000	4,391	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			4,026.00000	4,078	12.82	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.12900		9.10200		14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,135.00000	2,014	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,213.00000	1,261	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.17800		9.15000		15.02	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			408.00000	383	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,695.00000	9,843	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.24300		9.21600		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,956.00000	1,893	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,464.00000	6,565	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.32400		9.29600		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,233.00000	4,141	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			4,508.00000	4,583	14.19	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.59200		8.53200		20.28	2,103.77	27	4,603.00
R209 On 06/08/2009 Bond Future	8.75	Call			3,071.00000	2,728	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,275.00000	1,434	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			515.00000	410	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,206.00000	5,601	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.62000		8.55800		20.64	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			9,828.00000	9,386	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			855.00000	928	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			479.00000	417	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,808.00000	13,261	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			270.00000	231	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,315.00000	15,791	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.64200		8.57900		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,508.00000	1,381	19.33	0.00	0	2,500.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 04/02/2010 Bond Future	7.50	Put			11,402.00000	11,795	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,780.00000	11,345	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,331.00000	1,416	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.64700		8.58200		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,284.00000	5,002	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,968.00000	6,222	19.86	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			287.65200		288.12300		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			292.89300		293.37300		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			298.43500		298.92400		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.29110		6.33960		16.63	0.00	0	178,728.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			193.00000	168	17.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			203.00000	227	17.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			158.00000	137	17.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			269.00000	296	17.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			158.00000	137	17.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			269.00000	296	17.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			144.00000	124	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			304.00000	333	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			131.00000	113	18.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			341.00000	372	18.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			119.00000	103	19.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			380.00000	412	19.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			131.00000	113	18.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			341.00000	372	18.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			119.00000	103	19.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			380.00000	412	19.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			109.00000	94	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			420.00000	453	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			175.00000	151	17.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			235.00000	260	17.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			109.00000	94	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			420.00000	453	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			175.00000	151	17.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			235.00000	260	17.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			236.00000	207	16.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			147.00000	166	16.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			263.00000	230	15.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			123.00000	139	15.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			92.00000	75	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			502.00000	534	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			100.00000	86	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			460.00000	495	20.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.70	Call		100.00000	86	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		460.00000	495	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		81.00000	66	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		541.00000	575	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		81.00000	66	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		541.00000	575	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		61.00000	49	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		622.00000	658	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		46.00000	36	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		707.00000	745	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		61.00000	49	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		622.00000	658	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		70.00000	57	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		581.00000	616	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		53.00000	42	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		664.00000	701	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		40.00000	31	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		750.00000	790	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		53.00000	42	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		664.00000	701	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		40.00000	31	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		750.00000	790	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		29.00000	22	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		840.00000	881	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		34.00000	26	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		795.00000	835	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		34.00000	26	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		795.00000	835	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		25.00000	19	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		886.00000	928	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		18.00000	14	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		979.00000	1,022	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		29.00000	22	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		840.00000	881	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		22.00000	16	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		932.00000	975	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		18.00000	14	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		979.00000	1,022	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		13.00000	9	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,073.00000	1,118	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		25.00000	19	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		886.00000	928	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		13.00000	9	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,073.00000	1,118	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		9.00000	7	20.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,170.00000	1,215	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		15.00000	11	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		1,026.00000	1,070	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		11.00000	8	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,121.00000	1,167	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		8.00000	5	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,218.00000	1,264	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		214.00000	186	16.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		174.00000	195	16.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		263.00000	230	15.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		123.00000	139	15.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,590.00000	5,541	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,090.00000	4,041	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,590.00000	2,541	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,090.00000	1,042	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		1.00000	1	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		0.00000	0	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,911.00000	1,959	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,410.00000	3,459	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,910.00000	4,959	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,410.00000	6,459	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,790.00000	5,741	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,290.00000	4,241	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,790.00000	2,741	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,290.00000	1,241	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		1.00000	1	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,712.00000	1,760	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,210.00000	3,259	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,710.00000	4,759	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,210.00000	6,259	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,840.00000	5,791	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	15.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,340.00000	4,291	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,840.00000	2,791	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,340.00000	1,291	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		1.00000	1	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,662.00000	1,710	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,160.00000	3,209	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,660.00000	4,709	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,160.00000	6,209	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		360.00000	320	15.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		70.00000	79	15.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		292.00000	257	15.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		102.00000	116	15.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		563.00000	517	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		23.00000	26	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		477.00000	433	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		37.00000	42	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		397.00000	356	15.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		57.00000	65	15.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		325.00000	287	15.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		85.00000	96	15.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		519.00000	474	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		30.00000	33	15.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		436.00000	394	15.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		46.00000	52	15.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		214.00000	186	16.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		174.00000	195	16.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		325.00000	287	15.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		85.00000	96	15.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		0.00000	394	15.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		0.00000	52	15.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.35530	6.40380		17.64	0.00	0	455.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		313.00000	286	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		309.00000	331	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		276.00000	252	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		372.00000	397	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		245.00000	223	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		441.00000	468	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		231.00000	211	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		477.00000	505	19.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.65	Call		231.00000	211	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		477.00000	505	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		260.00000	237	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		406.00000	432	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		218.00000	199	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		514.00000	543	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		218.00000	199	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		514.00000	543	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		260.00000	237	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		406.00000	432	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		294.00000	268	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		340.00000	363	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		313.00000	286	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		309.00000	331	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		354.00000	325	17.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		250.00000	269	17.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		354.00000	325	17.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		250.00000	269	17.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		377.00000	346	17.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		223.00000	241	17.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		166.00000	146	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		662.00000	691	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		206.00000	188	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		552.00000	582	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		195.00000	173	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		591.00000	618	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		195.00000	173	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		591.00000	618	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		180.00000	159	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		626.00000	654	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		166.00000	146	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		662.00000	691	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		141.00000	123	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		737.00000	768	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		119.00000	103	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		815.00000	848	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		100.00000	86	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		896.00000	931	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		84.00000	71	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		980.00000	1,016	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		333.00000	305	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		279.00000	300	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		153.00000	134	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		699.00000	729	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		130.00000	113	19.83	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 14/12/2009 Currency Future	7.05	Put		776.00000	808	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		109.00000	94	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		855.00000	889	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		294.00000	268	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		340.00000	363	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		153.00000	134	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		699.00000	729	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		109.00000	94	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		855.00000	889	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		91.00000	78	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		938.00000	973	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		130.00000	113	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		776.00000	808	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,554.00000	5,505	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,054.00000	4,005	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,554.00000	2,505	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,069.00000	1,021	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		15.00000	16	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		10.00000	8	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,956.00000	2,002	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		0.00000	0	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,446.00000	3,495	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,946.00000	4,995	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,446.00000	6,495	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,804.00000	5,755	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,304.00000	4,255	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,804.00000	2,755	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,309.00000	1,260	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		5.00000	5	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		17.00000	13	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,713.00000	1,758	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		0.00000	0	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,197.00000	3,245	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,696.00000	4,745	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,196.00000	6,245	19.83	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 14/12/2009 Currency Future	0.55	Call		5,854.00000	5,805	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,354.00000	4,305	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,854.00000	2,805	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,358.00000	1,309	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		4.00000	4	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		19.00000	15	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,665.00000	1,710	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	0	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,147.00000	3,195	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,646.00000	4,695	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,146.00000	6,195	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		458.00000	423	16.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		155.00000	167	16.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		402.00000	369	16.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		198.00000	214	16.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		596.00000	554	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		92.00000	99	16.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		523.00000	484	16.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		120.00000	129	16.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		429.00000	395	16.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		176.00000	189	16.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		402.00000	369	16.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		198.00000	214	16.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		490.00000	452	16.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		136.00000	147	16.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		333.00000	305	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		279.00000	300	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		180.00000	159	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		626.00000	654	19.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.41860	6.46910		17.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		403.00000	373	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		384.00000	405	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		349.00000	323	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		480.00000	504	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		333.00000	308	18.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		514.00000	539	18.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		318.00000	294	19.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		549.00000	576	19.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		318.00000	294	19.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		549.00000	576	19.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.55	Call			366.00000	339	18.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			447.00000	470	18.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			349.00000	323	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			480.00000	504	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			465.00000	432	17.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			295.00000	313	17.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			422.00000	392	17.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			353.00000	374	17.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			384.00000	355	18.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			415.00000	437	18.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			291.00000	269	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			622.00000	650	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			262.00000	237	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			693.00000	719	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			232.00000	209	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			763.00000	790	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			204.00000	183	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			835.00000	864	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			512.00000	477	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			243.00000	258	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			539.00000	502	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			219.00000	233	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			487.00000	454	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			268.00000	285	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			443.00000	411	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			324.00000	343	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call			304.00000	281	19.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put			585.00000	612	19.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			279.00000	253	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			660.00000	684	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			247.00000	222	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			728.00000	754	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			0.00000	558	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			0.00000	189	16.40	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>274,152,923.89</b>	<b>31,406</b>	<b>923,368.00</b>
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<b>Grand Total:</b>								<b>274,152,923.89</b>	<b>31,406</b>	<b>923,368.00</b>
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