



Daily MTM Report

Daily summary for 11/06/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			14.37500	14.37500			0.00	0	0.00
R153 On 31/08/2010 Bond			6.87000	6.90500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.36000	8.39000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.88000	8.91000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.45000	8.48000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.88000	8.92000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.90000	8.94000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.45000	8.48000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.98000	9.01500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.06000	9.09100			0.00	0	0.00
R209 On 31/03/2036 Bond			8.45000	8.48000			0.00	0	0.00

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

Derivatives

\$ / R On 12/06/2009 Currency Future			8.00670	8.06590		23.95	498,609,235.80	62,274	177,652.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		65.00000	24	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		49.00000	68	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Call		44.00000	13	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Put		78.00000	106	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		18.00000	3	29.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		153.00000	196	29.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		65.00000	24	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		49.00000	68	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Call		97.00000	43	23.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Put		31.00000	37	23.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		7.00000	1	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		242.00000	294	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		5.00000	0	33.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		289.00000	344	33.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		2.00000	0	35.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		386.00000	443	35.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call		1.00000	0	37.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put		435.00000	493	37.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		0.00000	0	41.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		584.00000	643	41.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		0.00000	0	41.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		584.00000	643	41.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		1.00000	0	38.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		485.00000	543	38.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		3.00000	0	34.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		337.00000	393	34.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		0.00000	0	45.20	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		734.00000	793	45.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		1.00000	0	38.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		485.00000	543	38.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		1.00000	0	39.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		535.00000	593	39.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		0.00000	0	43.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		684.00000	743	43.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		0.00000	0	47.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		834.00000	893	47.85	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 12/06/2009 Currency Future	9.05	Call			0.00000	0	51.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			984.00000	1,043	51.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			0.00000	0	54.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			1,084.00000	1,143	54.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			0.00000	0	55.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,134.00000	1,193	55.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			0.00000	0	57.15	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			1,184.00000	1,243	57.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			0.00000	0	58.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,234.00000	1,293	58.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			0.00000	0	50.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			934.00000	993	50.51	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			0.00000	0	55.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,134.00000	1,193	55.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			0.00000	0	74.94	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,134.00000	2,193	74.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			0.00000	0	64.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,484.00000	1,543	64.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			0.00000	0	66.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,584.00000	1,643	66.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	0	70.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,834.00000	1,893	70.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			0.00000	0	67.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,684.00000	1,743	67.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	78.12	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,334.00000	2,393	78.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			0.00000	0	64.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,484.00000	1,543	64.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			0.00000	0	65.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,534.00000	1,593	65.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			0.00000	0	66.17	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,584.00000	1,643	66.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			0.00000	0	69.36	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,784.00000	1,843	69.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			0.00000	0	65.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,534.00000	1,593	65.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			0.00000	0	68.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,734.00000	1,793	68.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			0.00000	0	73.34	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			2,034.00000	2,093	73.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			0.00000	0	74.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			2,084.00000	2,143	74.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	81.38	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,734.00000	2,793	81.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			0.00000	0	73.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.10	Put			2,034.00000	2,093	73.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			0.00000	0	74.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,134.00000	2,193	74.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			0.00000	0	79.72	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,434.00000	2,493	79.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	77.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,284.00000	2,343	77.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	79.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,484.00000	2,543	79.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	86.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,934.00000	3,993	86.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,734.00000	4,793	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			0.00000	0	80.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,634.00000	2,693	80.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	80.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,584.00000	2,643	80.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	80.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,534.00000	2,593	80.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	76.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,234.00000	2,293	76.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	72.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,984.00000	2,043	72.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			0.00000	0	78.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			2,384.00000	2,443	78.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			0.00000	0	75.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			2,184.00000	2,243	75.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	70.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,884.00000	1,943	70.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			0.00000	0	71.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,934.00000	1,993	71.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	76.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,234.00000	2,293	76.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	77.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,284.00000	2,343	77.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	78.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,334.00000	2,393	78.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	80.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,584.00000	2,643	80.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			0.00000	0	66.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,634.00000	1,693	66.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	72.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,984.00000	2,043	72.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	80.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,534.00000	2,593	80.27	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 12/06/2009 Currency Future	10.55	Call			0.00000	0	79.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,484.00000	2,543	79.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	81.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,834.00000	2,893	81.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	82.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,984.00000	3,043	82.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	83.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,084.00000	3,143	83.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	81.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,784.00000	2,843	81.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	81.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,734.00000	2,793	81.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			0.00000	0	82.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,884.00000	2,943	82.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	84.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,284.00000	3,343	84.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	0	85.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,584.00000	3,643	85.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	85.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,634.00000	3,693	85.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	86.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,784.00000	3,843	86.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			0.00000	0	83.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			3,134.00000	3,193	83.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	81.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,784.00000	2,843	81.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			0.00000	0	63.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,434.00000	1,493	63.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	0	70.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,834.00000	1,893	70.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			0.00000	0	68.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,734.00000	1,793	68.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			0.00000	0	61.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,334.00000	1,393	61.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			0.00000	0	49.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			884.00000	943	49.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			0.00000	0	49.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			884.00000	943	49.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			0.00000	0	42.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			634.00000	693	42.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2.00000	0	35.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			386.00000	443	35.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			0.00000	0	46.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			784.00000	843	46.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			12.00000	2	30.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.25	Put			196.00000	245	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			7.00000	1	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			242.00000	294	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			0.00000	0	47.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			834.00000	893	47.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			0.00000	0	53.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,034.00000	1,093	53.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			29.00000	6	27.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			113.00000	150	27.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			3.00000	0	34.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			337.00000	393	34.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1.00000	0	39.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			535.00000	593	39.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			0.00000	0	42.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			634.00000	693	42.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			0.00000	0	45.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			734.00000	793	45.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			0.00000	0	53.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,034.00000	1,093	53.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			0.00000	0	58.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,234.00000	1,293	58.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			0.00000	0	66.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,634.00000	1,693	66.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			0.00000	0	61.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,334.00000	1,393	61.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			0.00000	0	74.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			2,084.00000	2,143	74.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			0.00000	0	81.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,684.00000	2,743	81.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	83.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,084.00000	3,143	83.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			0.00000	0	83.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			3,184.00000	3,243	83.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			0.00000	0	82.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,934.00000	2,993	82.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	83.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,034.00000	3,093	83.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	81.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,834.00000	2,893	81.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	83.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,034.00000	3,093	83.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	84.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,234.00000	3,293	84.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	84.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,334.00000	3,393	84.71	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 12/06/2009 Currency Future	11.50	Call			0.00000	0	85.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,434.00000	3,493	85.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			0.00000	0	85.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,534.00000	3,593	85.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	0	84.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			3,384.00000	3,443	84.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	85.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,484.00000	3,543	85.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	0	86.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,684.00000	3,743	86.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	86.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,884.00000	3,943	86.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	87.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,984.00000	4,043	87.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	87.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			4,084.00000	4,143	87.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	87.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			4,184.00000	4,243	87.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	86.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,734.00000	3,793	86.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	86.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,834.00000	3,893	86.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	87.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			4,034.00000	4,093	87.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	85.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,484.00000	3,543	85.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	87.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,984.00000	4,043	87.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	84.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,234.00000	3,293	84.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	84.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,334.00000	3,393	84.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	82.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,984.00000	3,043	82.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	84.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,284.00000	3,343	84.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	70.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,884.00000	1,943	70.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			0.00000	0	69.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,784.00000	1,843	69.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			0.00000	0	59.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,284.00000	1,343	59.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			0.00000	0	62.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,384.00000	1,443	62.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			0.00000	0	62.46	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 12/06/2009 Currency Future	9.45	Put			1,384.00000	1,443	62.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			0.00000	0	59.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,284.00000	1,343	59.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			4,766.00000	4,707	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,266.00000	3,207	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			1,766.00000	1,707	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			270.00000	208	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			4.00000	1	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	87.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			4,234.00000	4,293	87.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,734.00000	5,793	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			7,234.00000	7,293	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,016.00000	4,957	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,516.00000	3,457	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			2,016.00000	1,957	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			516.00000	457	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			0.00000	0	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,484.00000	5,543	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,984.00000	7,043	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,316.00000	3,257	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,316.00000	2,257	36.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	36.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,316.00000	1,257	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			318.00000	257	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			2.00000	0	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,684.00000	4,743	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,466.00000	3,407	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,466.00000	2,407	37.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	37.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,466.00000	1,407	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			0.00000	0	35.55	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 12/06/2009 Currency Future	7.60	Call			466.00000	407	28.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			0.00000	0	28.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,534.00000	4,593	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,516.00000	2,457	37.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	37.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Call			1,516.00000	1,457	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,484.00000	4,543	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	86.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,834.00000	3,893	86.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,834.00000	4,893	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			3,616.00000	3,557	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			2,616.00000	2,557	38.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	38.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			1,616.00000	1,557	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			616.00000	557	30.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	30.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,884.00000	4,943	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			4,984.00000	5,043	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			3,416.00000	3,357	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			2,416.00000	2,357	37.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	37.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			1,416.00000	1,357	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			417.00000	357	28.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			1.00000	0	28.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			5,084.00000	5,143	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put			5,034.00000	5,093	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call			3,566.00000	3,507	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put			0.00000	0	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call			2,566.00000	2,507	38.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put			0.00000	0	38.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call			1,566.00000	1,507	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call			566.00000	507	29.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	7.50	Put			0.00000	0	29.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Put			4,934.00000	4,993	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Call			3,716.00000	3,657	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Put			0.00000	0	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Call			2,716.00000	2,657	38.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Put			0.00000	0	38.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Call			1,716.00000	1,657	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Call			716.00000	657	31.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Put			0.00000	0	31.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Put			4,784.00000	4,843	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Call			3,766.00000	3,707	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Put			0.00000	0	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Call			2,766.00000	2,707	39.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Put			0.00000	0	39.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Call			766.00000	707	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	86.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,734.00000	3,793	86.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Call			3,866.00000	3,807	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Put			0.00000	0	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Call			2,866.00000	2,807	39.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Put			0.00000	0	39.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Call			1,866.00000	1,807	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Call			866.00000	807	33.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	33.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Call			0.00000	0	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Put			4,634.00000	4,693	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Call			3,966.00000	3,907	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Put			0.00000	0	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Call			2,966.00000	2,907	40.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Put			0.00000	0	40.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Call			1,966.00000	1,907	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Call			966.00000	907	34.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Put			0.00000	0	34.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Call			4,066.00000	4,007	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Put			0.00000	0	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Call			3,066.00000	3,007	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Put			0.00000	0	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Call			2,066.00000	2,007	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Put			0.00000	0	35.55	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 12/06/2009 Currency Future	7.00	Call		1,066.00000	1,007	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Put		0.00000	0	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.50	Call		0.00000	0	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.50	Put		4,434.00000	4,493	88.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.05	Call		4,016.00000	3,957	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.05	Put		0.00000	0	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.05	Call		3,016.00000	2,957	40.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.05	Put		0.00000	0	40.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.05	Call		1,016.00000	957	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.05	Put		0.00000	0	34.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.13430	8.20300		22.63	614,399,947.60	75,532	151,590.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		504.00000	459	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		251.00000	275	21.97	38,500,000.00	140	140.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		384.00000	348	22.89	48,720,000.00	140	140.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		381.00000	414	22.89	57,960,000.00	140	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		298.00000	269	24.16	37,660,000.00	140	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		545.00000	585	24.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		365.00000	331	23.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		412.00000	446	23.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		329.00000	298	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		476.00000	514	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		283.00000	256	24.42	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		580.00000	621	24.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		406.00000	367	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		353.00000	383	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		1,008.00000	944	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		55.00000	60	21.04	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		478.00000	434	22.14	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		275.00000	300	22.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		222.00000	200	25.69	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		769.00000	815	25.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		347.00000	314	23.40	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		444.00000	479	23.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		298.00000	269	24.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		545.00000	585	24.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		257.00000	231	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		654.00000	697	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		244.00000	220	25.18	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		691.00000	736	25.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		726.00000	668	20.99	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		123.00000	134	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		212.00000	190	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		809.00000	856	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		233.00000	210	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		730.00000	775	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 14/09/2009 Currency Future	8.55	Call			269.00000	243	24.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			616.00000	659	24.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			193.00000	173	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			890.00000	939	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			168.00000	151	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,015.00000	1,067	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			147.00000	132	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,144.00000	1,198	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			134.00000	120	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,231.00000	1,286	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			123.00000	110	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,320.00000	1,376	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			128.00000	115	28.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,275.00000	1,331	28.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			99.00000	88	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,546.00000	1,604	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			54.00000	48	32.73	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,251.00000	2,314	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			87.00000	78	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,684.00000	1,744	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			71.00000	64	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,918.00000	1,980	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			84.00000	75	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,731.00000	1,790	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			95.00000	85	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,592.00000	1,650	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			91.00000	81	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,638.00000	1,697	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			80.00000	72	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,777.00000	1,837	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			80.00000	72	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,777.00000	1,837	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			61.00000	54	32.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,108.00000	2,170	32.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			59.00000	52	32.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,156.00000	2,218	32.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			56.00000	50	32.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,203.00000	2,266	32.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			56.00000	50	32.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,203.00000	2,266	32.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			50.00000	44	33.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,347.00000	2,410	33.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			43.00000	38	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,540.00000	2,603	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			35.00000	31	34.52	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 14/09/2009 Currency Future	10.95	Put		2,782.00000	2,847	34.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		5.00000	3	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,802.00000	4,869	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		38.00000	34	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,685.00000	2,749	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		40.00000	35	34.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,637.00000	2,701	34.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		41.00000	36	33.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,588.00000	2,652	33.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		52.00000	46	32.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,299.00000	2,362	32.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		64.00000	57	32.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,061.00000	2,122	32.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		46.00000	41	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,443.00000	2,506	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		44.00000	39	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,491.00000	2,555	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		69.00000	61	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,966.00000	2,027	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		77.00000	69	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,824.00000	1,885	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		66.00000	59	31.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,013.00000	2,075	31.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		48.00000	42	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,395.00000	2,458	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		46.00000	41	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,443.00000	2,506	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		38.00000	34	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,685.00000	2,749	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		48.00000	42	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,395.00000	2,458	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		59.00000	52	32.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,156.00000	2,218	32.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		64.00000	57	32.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,061.00000	2,122	32.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		74.00000	66	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,871.00000	1,932	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		27.00000	23	35.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		3,124.00000	3,189	35.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		103.00000	92	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,500.00000	1,558	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		95.00000	85	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,592.00000	1,650	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		87.00000	78	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,684.00000	1,744	30.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.40	Call			54.00000	48	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,251.00000	2,314	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			107.00000	96	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,454.00000	1,512	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			99.00000	88	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,546.00000	1,604	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			112.00000	100	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,409.00000	1,466	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			69.00000	61	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,966.00000	2,027	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			37.00000	32	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,734.00000	2,798	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			34.00000	30	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,831.00000	2,896	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			66.00000	59	31.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,013.00000	2,075	31.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			33.00000	29	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,880.00000	2,945	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			31.00000	27	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,978.00000	3,043	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			40.00000	35	34.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,637.00000	2,701	34.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			33.00000	29	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,880.00000	2,945	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			28.00000	24	35.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,075.00000	3,140	35.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			37.00000	32	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,734.00000	2,798	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			32.00000	28	35.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,929.00000	2,994	35.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			71.00000	64	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,918.00000	1,980	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			32.00000	28	35.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,929.00000	2,994	35.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			30.00000	26	35.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,027.00000	3,091	35.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			44.00000	39	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,491.00000	2,555	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			31.00000	27	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,978.00000	3,043	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			26.00000	22	35.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,173.00000	3,238	35.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			154.00000	138	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,101.00000	1,154	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			117.00000	105	28.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,364.00000	1,421	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			107.00000	96	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,454.00000	1,512	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			161.00000	145	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,058.00000	1,110	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			123.00000	110	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,320.00000	1,376	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			141.00000	126	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,188.00000	1,242	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			117.00000	105	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,364.00000	1,421	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			84.00000	75	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,731.00000	1,790	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			77.00000	69	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,824.00000	1,885	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			147.00000	132	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,144.00000	1,198	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			103.00000	92	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,500.00000	1,558	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			168.00000	151	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,015.00000	1,067	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			176.00000	158	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			973.00000	1,024	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			161.00000	145	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,058.00000	1,110	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,803.00000	4,734	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,303.00000	3,234	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,813.00000	1,744	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			10.00000	10	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			532.00000	485	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			229.00000	251	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			9.00000	7	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,206.00000	4,273	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			2.00000	1	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,699.00000	5,767	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,197.00000	7,266	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,003.00000	4,934	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,503.00000	3,434	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,010.00000	1,941	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			7.00000	7	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.70	Call			654.00000	601	21.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			151.00000	166	21.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			12.00000	9	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,009.00000	4,074	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			2.00000	1	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,499.00000	5,567	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,997.00000	7,066	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,053.00000	4,984	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,553.00000	3,484	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,059.00000	1,991	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			6.00000	7	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			689.00000	633	20.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			136.00000	149	20.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			12.00000	9	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,959.00000	4,025	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			2.00000	1	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,449.00000	5,517	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,947.00000	7,016	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			202.00000	182	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			849.00000	897	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			184.00000	166	26.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			931.00000	981	26.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			128.00000	115	28.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,275.00000	1,331	28.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,327.00000	1,260	21.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			24.00000	26	21.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			882.00000	821	21.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			79.00000	86	21.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			313.00000	283	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			510.00000	549	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,517.00000	1,450	22.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			14.00000	15	22.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,051.00000	987	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			48.00000	52	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,566.00000	1,498	22.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			13.00000	14	22.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,096.00000	1,030	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			43.00000	46	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,616.00000	1,547	22.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			13.00000	13	22.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,141.00000	1,075	21.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.10	Put		38.00000	41	21.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		429.00000	388	22.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		326.00000	354	22.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		20.00000	17	35.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,417.00000	3,482	35.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		7.00000	5	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,404.00000	4,471	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		233.00000	210	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		730.00000	775	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		19.00000	15	35.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,516.00000	3,581	35.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		7.00000	5	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,504.00000	4,570	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,469.00000	1,402	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		16.00000	18	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		622.00000	570	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		169.00000	186	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		18.00000	14	35.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,565.00000	3,630	35.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		6.00000	4	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,553.00000	4,620	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,422.00000	1,354	22.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		19.00000	20	22.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		965.00000	902	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		62.00000	68	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		590.00000	540	21.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		187.00000	206	21.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		17.00000	14	35.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,614.00000	3,679	35.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		6.00000	4	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,603.00000	4,670	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		20.00000	16	35.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,467.00000	3,532	35.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		7.00000	5	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,454.00000	4,521	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,714.00000	1,645	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		11.00000	11	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,233.00000	1,167	21.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		30.00000	32	21.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		802.00000	743	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		99.00000	108	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		22.00000	19	35.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,319.00000	3,384	35.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		8.00000	6	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,305.00000	4,372	36.04	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 14/09/2009 Currency Future	6.45	Call			1,763.00000	1,695	24.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			10.00000	10	24.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,280.00000	1,213	21.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			27.00000	29	21.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			842.00000	781	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			89.00000	97	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			24.00000	20	35.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,271.00000	3,335	35.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			9.00000	6	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,256.00000	4,322	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,911.00000	1,843	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			8.00000	8	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			11.00000	8	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,108.00000	4,173	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,961.00000	1,892	25.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			8.00000	8	25.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			11.00000	8	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,058.00000	4,124	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,862.00000	1,793	24.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			9.00000	9	24.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,374.00000	1,307	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			21.00000	23	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			923.00000	861	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			70.00000	77	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call			561.00000	512	21.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put			208.00000	228	21.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			10.00000	7	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,157.00000	4,223	36.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.25750		8.32750		23.03	33,632,797.50	4,073	28,495.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			541.00000	507	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			563.00000	600	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			541.00000	507	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			563.00000	600	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			504.00000	473	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			627.00000	666	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			143.00000	135	30.68	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,366.00000	2,427	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			58.00000	54	34.38	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,031.00000	4,097	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			40.00000	36	35.22	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,713.00000	4,779	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			560.00000	526	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			532.00000	568	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			205.00000	193	28.83	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,778.00000	1,835	28.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.50	Call			258.00000	242	27.51	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,430.00000	1,485	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			582.00000	544	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			504.00000	537	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			560.00000	526	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			532.00000	568	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			504.00000	473	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			627.00000	666	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			471.00000	442	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			693.00000	734	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			455.00000	427	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			728.00000	769	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			455.00000	427	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			728.00000	769	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			411.00000	386	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			834.00000	878	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			440.00000	413	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			762.00000	805	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,078.00000	1,021	21.29	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			150.00000	163	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			373.00000	350	25.36	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			945.00000	992	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			361.00000	338	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			983.00000	1,031	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			373.00000	350	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			945.00000	992	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			385.00000	361	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			908.00000	954	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			425.00000	399	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			798.00000	841	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			398.00000	373	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			871.00000	916	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			349.00000	328	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,022.00000	1,070	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			318.00000	298	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,140.00000	1,191	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			290.00000	272	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,262.00000	1,315	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			273.00000	256	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,346.00000	1,399	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			265.00000	249	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,388.00000	1,442	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			290.00000	272	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,262.00000	1,315	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			250.00000	235	27.69	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	9.55	Put		1,473.00000	1,528	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		308.00000	289	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,181.00000	1,232	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		265.00000	249	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,388.00000	1,442	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		218.00000	204	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,690.00000	1,747	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		178.00000	167	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,000.00000	2,059	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		194.00000	182	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,866.00000	1,924	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		211.00000	198	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,734.00000	1,791	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		211.00000	198	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,734.00000	1,791	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		188.00000	177	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,911.00000	1,969	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		159.00000	150	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,182.00000	2,242	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		151.00000	142	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,273.00000	2,334	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		147.00000	138	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,319.00000	2,381	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		140.00000	131	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,412.00000	2,474	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		126.00000	119	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,599.00000	2,661	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		111.00000	104	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,833.00000	2,897	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		114.00000	107	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,786.00000	2,849	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		120.00000	112	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,692.00000	2,755	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		164.00000	154	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,136.00000	2,196	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		155.00000	146	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,227.00000	2,288	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		136.00000	128	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,458.00000	2,520	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		129.00000	122	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,552.00000	2,614	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		126.00000	119	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,599.00000	2,661	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		173.00000	162	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,045.00000	2,105	29.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Call			183.00000	172	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,955.00000	2,014	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			143.00000	135	30.68	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,366.00000	2,427	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			133.00000	125	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,505.00000	2,567	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			183.00000	172	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,955.00000	2,014	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			105.00000	99	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,928.00000	2,992	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			108.00000	102	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,881.00000	2,944	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			98.00000	92	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,070.00000	3,135	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			103.00000	97	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,975.00000	3,039	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			58.00000	54	34.38	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,031.00000	4,097	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			85.00000	80	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,358.00000	3,423	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			89.00000	84	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,262.00000	3,326	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			69.00000	64	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,742.00000	3,807	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			55.00000	51	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,128.00000	4,194	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			45.00000	41	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,517.00000	4,583	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			36.00000	33	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,909.00000	4,975	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			73.00000	68	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,646.00000	3,711	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			47.00000	43	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,419.00000	4,486	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			38.00000	35	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,811.00000	4,877	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			487.00000	457	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			660.00000	700	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			328.00000	308	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,100.00000	1,150	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			230.00000	216	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,603.00000	1,659	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			65.00000	61	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,838.00000	3,903	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			34.00000	31	35.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,007.00000	5,074	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		522.00000	490	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		595.00000	632	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		243.00000	229	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,516.00000	1,571	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		173.00000	162	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,045.00000	2,105	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		93.00000	88	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,166.00000	3,230	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		50.00000	46	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,322.00000	4,388	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		398.00000	373	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		871.00000	916	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		78.00000	73	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,550.00000	3,615	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		30.00000	27	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,302.00000	5,369	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		52.00000	48	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,225.00000	4,291	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		38.00000	35	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,811.00000	4,877	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		28.00000	25	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,401.00000	5,468	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		425.00000	399	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		798.00000	841	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		81.00000	77	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,454.00000	3,519	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		42.00000	39	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,615.00000	4,681	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		31.00000	28	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,204.00000	5,270	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		62.00000	57	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,934.00000	4,000	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		45.00000	41	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,517.00000	4,583	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		33.00000	29	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,105.00000	5,172	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		281.00000	264	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,304.00000	1,357	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		199.00000	187	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,822.00000	1,880	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		80.00000	75	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,502.00000	3,567	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		57.00000	53	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,079.00000	4,145	34.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.95	Call			41.00000	37	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,664.00000	4,730	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			30.00000	27	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,253.00000	5,320	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			604.00000	566	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			477.00000	508	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			78.00000	73	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,550.00000	3,615	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			652.00000	611	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			424.00000	454	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			677.00000	635	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			399.00000	427	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			299.00000	280	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,221.00000	1,273	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			111.00000	104	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,833.00000	2,897	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			83.00000	78	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,406.00000	3,471	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			60.00000	56	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,983.00000	4,048	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			43.00000	40	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,566.00000	4,632	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			757.00000	711	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			329.00000	354	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			328.00000	308	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,100.00000	1,150	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			65.00000	61	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,838.00000	3,903	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			729.00000	685	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			352.00000	377	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			471.00000	442	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			693.00000	734	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			224.00000	211	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,646.00000	1,703	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			117.00000	110	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,739.00000	2,802	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			87.00000	82	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,310.00000	3,374	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			64.00000	59	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,886.00000	3,952	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			35.00000	32	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,958.00000	5,024	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			875.00000	825	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			247.00000	267	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			98.00000	92	32.62	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	11.30	Put		3,070.00000	3,135	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		907.00000	855	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		229.00000	248	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		385.00000	361	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		908.00000	954	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		100.00000	94	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,023.00000	3,087	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		76.00000	71	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,598.00000	3,663	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		939.00000	887	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		212.00000	229	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		703.00000	660	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		375.00000	402	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		308.00000	289	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,181.00000	1,232	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		96.00000	90	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,118.00000	3,182	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		71.00000	66	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,694.00000	3,759	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		51.00000	47	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,273.00000	4,339	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		27.00000	25	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,450.00000	5,517	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		73.00000	68	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,646.00000	3,711	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		26.00000	23	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,598.00000	5,665	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		27.00000	24	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,499.00000	5,566	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		76.00000	71	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,598.00000	3,663	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		54.00000	50	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,176.00000	4,242	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		29.00000	26	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,351.00000	5,418	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		24.00000	22	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,697.00000	5,764	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		628.00000	588	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		450.00000	481	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		604.00000	566	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		477.00000	508	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		875.00000	825	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		247.00000	267	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		677.00000	635	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		399.00000	427	22.62	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	11.65	Call			83.00000	78	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,406.00000	3,471	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			43.00000	40	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,566.00000	4,632	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			24.00000	21	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,746.00000	5,814	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			785.00000	738	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			308.00000	331	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			32.00000	29	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,154.00000	5,221	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			844.00000	795	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			267.00000	287	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			33.00000	30	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,056.00000	5,123	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,193.00000	1,130	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			115.00000	123	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			440.00000	413	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			762.00000	805	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			48.00000	44	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,371.00000	4,437	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			39.00000	35	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,762.00000	4,828	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,234.00000	1,171	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			107.00000	114	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			973.00000	919	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			195.00000	211	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			361.00000	338	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			983.00000	1,031	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			123.00000	115	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,645.00000	2,708	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			87.00000	82	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,310.00000	3,374	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			33.00000	30	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,056.00000	5,123	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,152.00000	1,093	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			124.00000	136	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,492.00000	1,427	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			65.00000	69	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			875.00000	825	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			247.00000	267	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,537.00000	1,471	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			59.00000	63	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			178.00000	167	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,000.00000	2,059	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,448.00000	1,383	21.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.95	Put		71.00000	75	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		844.00000	795	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		267.00000	287	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		168.00000	158	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,091.00000	2,150	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		57.00000	53	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,079.00000	4,145	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,448.00000	1,383	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		71.00000	75	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,582.00000	1,516	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		54.00000	58	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,778.00000	4,708	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,283.00000	3,213	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		5.00000	5	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,811.00000	1,744	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		34.00000	36	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		10.00000	9	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,233.00000	7,301	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,028.00000	4,958	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,531.00000	3,461	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		4.00000	4	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,048.00000	1,979	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		20.00000	22	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		814.00000	766	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		287.00000	309	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		12.00000	10	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,985.00000	7,053	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,114.00000	1,057	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		137.00000	149	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		729.00000	685	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		352.00000	377	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		48.00000	44	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,371.00000	4,437	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,333.00000	3,263	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		5.00000	5	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,343.00000	2,273	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		15.00000	15	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,404.00000	1,340	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		77.00000	82	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,540.00000	2,470	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		13.00000	13	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		19.00000	16	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,291.00000	6,359	37.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.15	Call			13.00000	11	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,836.00000	6,904	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,581.00000	3,511	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			3.00000	4	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,589.00000	2,519	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			12.00000	12	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,627.00000	1,560	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			50.00000	53	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			13.00000	11	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,935.00000	7,003	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,482.00000	3,412	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			4.00000	4	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,491.00000	2,421	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			13.00000	13	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			12.00000	10	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,034.00000	7,103	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,432.00000	3,362	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			4.00000	4	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,441.00000	2,371	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			14.00000	14	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			11.00000	10	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,084.00000	7,152	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,680.00000	3,611	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			3.00000	3	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,688.00000	2,618	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			11.00000	11	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,719.00000	1,651	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			41.00000	44	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,730.00000	3,660	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			3.00000	3	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,738.00000	2,668	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			10.00000	10	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,765.00000	1,697	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			37.00000	40	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			14.00000	12	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,786.00000	6,854	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,880.00000	3,810	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			2.00000	2	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,886.00000	2,816	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			9.00000	9	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,905.00000	1,837	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			28.00000	30	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,042.00000	986	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			164.00000	178	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			199.00000	187	28.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,822.00000	1,880	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		15.00000	13	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,638.00000	6,706	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,979.00000	3,909	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		2.00000	2	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,985.00000	2,915	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		8.00000	8	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		2,000.00000	1,932	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		23.00000	24	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		16.00000	14	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,539.00000	6,607	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		4,029.00000	3,959	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		2.00000	2	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		3,035.00000	2,965	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		8.00000	8	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		17.00000	15	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,490.00000	6,557	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,079.00000	4,009	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		1.00000	2	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,085.00000	3,015	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		7.00000	7	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,097.00000	2,027	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		19.00000	20	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		17.00000	15	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,440.00000	6,508	37.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.37440	8.44600		23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		678.00000	646	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		682.00000	722	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		659.00000	628	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		713.00000	754	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		624.00000	595	23.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		778.00000	821	23.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		198.00000	188	30.15	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,802.00000	2,864	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		121.00000	115	32.54	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,975.00000	4,041	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		468.00000	446	25.46	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,172.00000	1,222	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		336.00000	322	27.51	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,740.00000	1,797	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		698.00000	664	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		652.00000	690	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		642.00000	611	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		746.00000	787	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		592.00000	564	24.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.70	Put		846.00000	889	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		576.00000	549	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		880.00000	924	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		532.00000	507	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		986.00000	1,033	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		492.00000	469	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,096.00000	1,145	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		518.00000	494	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,022.00000	1,070	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		546.00000	521	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		950.00000	996	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		434.00000	415	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,288.00000	1,340	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		414.00000	395	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,368.00000	1,421	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		385.00000	368	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,489.00000	1,544	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		404.00000	386	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,408.00000	1,461	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		368.00000	352	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,572.00000	1,627	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		368.00000	352	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,572.00000	1,627	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		164.00000	156	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,218.00000	3,282	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		377.00000	360	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,531.00000	1,585	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		329.00000	314	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,783.00000	1,840	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		307.00000	292	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,911.00000	1,968	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		273.00000	260	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,127.00000	2,186	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		300.00000	286	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,954.00000	2,011	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		322.00000	307	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,826.00000	1,882	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		322.00000	307	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,826.00000	1,882	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		293.00000	279	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,997.00000	2,055	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		293.00000	279	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,997.00000	2,055	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		250.00000	238	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,304.00000	2,364	28.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.55	Call			244.00000	233	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,348.00000	2,409	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			255.00000	243	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,259.00000	2,319	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			239.00000	228	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,393.00000	2,454	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			224.00000	214	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,528.00000	2,589	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			202.00000	192	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,756.00000	2,818	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			182.00000	173	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,986.00000	3,049	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			185.00000	177	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,939.00000	3,002	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			193.00000	184	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,847.00000	2,910	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			189.00000	180	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,893.00000	2,956	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			215.00000	205	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,619.00000	2,681	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			219.00000	209	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,573.00000	2,635	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			206.00000	196	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,710.00000	2,772	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			198.00000	188	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,802.00000	2,864	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			211.00000	201	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,665.00000	2,726	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			229.00000	218	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,483.00000	2,544	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			239.00000	228	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,393.00000	2,454	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			219.00000	209	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,573.00000	2,635	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			178.00000	170	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,032.00000	3,095	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			168.00000	160	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,162.00000	3,226	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			174.00000	166	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,078.00000	3,142	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			174.00000	166	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,078.00000	3,142	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			171.00000	163	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,125.00000	3,188	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			155.00000	148	31.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,359.00000	3,423	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		167.00000	160	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,171.00000	3,235	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		149.00000	142	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,453.00000	3,518	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		161.00000	153	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,265.00000	3,329	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		158.00000	150	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,312.00000	3,376	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		352.00000	336	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,656.00000	1,712	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		307.00000	292	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,911.00000	1,968	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		280.00000	266	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,084.00000	2,142	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		267.00000	255	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,171.00000	2,230	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		110.00000	105	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,214.00000	4,281	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		395.00000	377	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,449.00000	1,502	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		158.00000	150	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,312.00000	3,376	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		63.00000	59	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,317.00000	5,384	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		424.00000	405	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,328.00000	1,380	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		215.00000	205	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,619.00000	2,681	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		69.00000	64	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,173.00000	5,240	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		445.00000	425	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,249.00000	1,300	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		73.00000	68	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,077.00000	5,143	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		456.00000	435	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,210.00000	1,261	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		193.00000	184	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,847.00000	2,910	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		75.00000	70	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,029.00000	5,095	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		480.00000	458	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,134.00000	1,183	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		79.00000	74	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,933.00000	4,999	33.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.85	Call			143.00000	137	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,547.00000	3,612	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			55.00000	51	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,559.00000	5,626	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			360.00000	344	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,614.00000	1,669	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			152.00000	145	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,406.00000	3,470	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			146.00000	139	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,500.00000	3,565	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			56.00000	52	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,510.00000	5,578	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			143.00000	137	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,547.00000	3,612	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			138.00000	132	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,642.00000	3,707	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			133.00000	127	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,737.00000	3,802	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			49.00000	45	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,753.00000	5,821	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			344.00000	329	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,698.00000	1,755	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			178.00000	170	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,032.00000	3,095	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			146.00000	139	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,500.00000	3,565	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			141.00000	134	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,595.00000	3,660	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			53.00000	49	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,607.00000	5,675	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			60.00000	55	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,414.00000	5,481	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			434.00000	415	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,288.00000	1,340	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			71.00000	66	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,125.00000	5,191	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			561.00000	535	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			915.00000	960	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			84.00000	78	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,838.00000	4,904	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			518.00000	494	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,022.00000	1,070	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			234.00000	223	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,438.00000	2,499	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			189.00000	180	30.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,893.00000	2,956	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		77.00000	72	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,981.00000	5,047	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		211.00000	201	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,665.00000	2,726	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		171.00000	163	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,125.00000	3,188	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		67.00000	62	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,221.00000	5,288	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		244.00000	233	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,348.00000	2,409	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		234.00000	223	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,438.00000	2,499	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		81.00000	76	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,885.00000	4,951	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		505.00000	482	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,059.00000	1,107	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		65.00000	60	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,269.00000	5,336	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		86.00000	80	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,790.00000	4,856	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		261.00000	249	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,215.00000	2,274	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		94.00000	87	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,648.00000	4,713	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		267.00000	255	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,171.00000	2,230	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		96.00000	90	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,600.00000	4,665	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		99.00000	95	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,503.00000	4,571	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		286.00000	273	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,040.00000	2,098	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		273.00000	260	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,127.00000	2,186	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		98.00000	92	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,552.00000	4,618	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		830.00000	790	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		484.00000	516	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		314.00000	299	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,868.00000	1,925	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		112.00000	107	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,166.00000	4,233	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		806.00000	767	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		510.00000	543	22.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.00	Call			879.00000	838	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			433.00000	463	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			344.00000	329	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,698.00000	1,755	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			117.00000	111	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,071.00000	4,137	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			905.00000	863	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			409.00000	438	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			119.00000	113	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,023.00000	4,089	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			739.00000	703	23.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			593.00000	629	23.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			300.00000	286	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,954.00000	2,011	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			286.00000	273	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,040.00000	2,098	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			105.00000	100	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,359.00000	4,426	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			854.00000	814	22.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			458.00000	489	22.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			336.00000	322	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,740.00000	1,797	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			114.00000	109	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,118.00000	4,185	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			931.00000	888	22.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			385.00000	414	22.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			360.00000	344	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,614.00000	1,669	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,075.00000	1,027	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			279.00000	303	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			404.00000	386	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,408.00000	1,461	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			119.00000	113	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,023.00000	4,089	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,106.00000	1,058	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			260.00000	283	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,138.00000	1,088	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			242.00000	264	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			424.00000	405	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,328.00000	1,380	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			123.00000	117	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,927.00000	3,993	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,170.00000	1,120	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			224.00000	246	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,796.00000	4,725	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 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,306.00000	3,235	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			10.00000	10	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,859.00000	1,792	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			63.00000	68	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			107.00000	102	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,311.00000	4,377	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			21.00000	19	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,225.00000	7,295	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,046.00000	4,975	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,554.00000	3,482	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			8.00000	8	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,087.00000	2,018	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			41.00000	43	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			24.00000	22	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,978.00000	7,048	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,317.00000	1,257	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			171.00000	183	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			480.00000	458	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,134.00000	1,183	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			456.00000	435	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,210.00000	1,261	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			377.00000	360	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,531.00000	1,585	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			135.00000	129	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,689.00000	3,755	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,356.00000	3,284	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			10.00000	10	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,376.00000	2,304	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			30.00000	30	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,475.00000	1,413	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			129.00000	138	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			130.00000	124	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,784.00000	3,850	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			88.00000	82	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,742.00000	4,808	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,504.00000	3,433	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			8.00000	8	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,521.00000	2,450	23.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			25.00000	25	23.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,599.00000	1,535	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			103.00000	111	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,570.00000	2,498	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			24.00000	24	23.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,641.00000	1,577	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			95.00000	102	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,603.00000	3,532	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			7.00000	7	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,618.00000	2,547	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			22.00000	23	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,684.00000	1,619	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			88.00000	95	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			959.00000	915	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			363.00000	390	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,405.00000	3,334	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			9.00000	9	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,424.00000	2,353	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			28.00000	28	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,516.00000	1,453	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			120.00000	129	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,703.00000	3,631	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			7.00000	7	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,716.00000	2,645	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			20.00000	20	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,770.00000	1,705	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			74.00000	80	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			1,015.00000	970	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			319.00000	345	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,752.00000	3,681	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			6.00000	6	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,765.00000	2,694	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			19.00000	19	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,814.00000	1,748	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			68.00000	74	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			1,045.00000	998	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			299.00000	324	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			125.00000	120	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,879.00000	3,945	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,901.00000	3,830	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			5.00000	5	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,912.00000	2,841	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			16.00000	16	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,948.00000	1,881	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			52.00000	57	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			91.00000	85	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,695.00000	4,760	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,951.00000	3,879	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			5.00000	5	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,961.00000	2,890	25.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.50	Put		15.00000	15	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,994.00000	1,926	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		48.00000	52	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,050.00000	3,979	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		4.00000	4	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,059.00000	2,988	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		13.00000	14	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,241.00000	1,186	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		195.00000	211	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		4,001.00000	3,929	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		5.00000	5	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		3,010.00000	2,939	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		14.00000	14	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		2,040.00000	1,972	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		44.00000	47	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,204.00000	1,152	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		208.00000	228	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,852.00000	3,780	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		6.00000	6	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,863.00000	2,792	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		17.00000	17	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,903.00000	1,837	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		57.00000	62	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.49150	8.56480		23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		799.00000	767	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		784.00000	826	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		781.00000	749	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		816.00000	858	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		745.00000	716	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		881.00000	924	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		196.00000	189	30.72	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,782.00000	3,847	30.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		548.00000	527	25.50	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,383.00000	1,436	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		818.00000	785	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		753.00000	794	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		763.00000	732	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		848.00000	891	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		712.00000	684	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		947.00000	992	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		696.00000	669	24.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		981.00000	1,027	24.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		651.00000	625	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,086.00000	1,134	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		681.00000	654	24.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,016.00000	1,062	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			637.00000	612	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,122.00000	1,170	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			596.00000	574	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,232.00000	1,282	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			610.00000	586	24.87	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,195.00000	1,244	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			623.00000	599	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,158.00000	1,207	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			666.00000	639	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,051.00000	1,098	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			526.00000	506	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,461.00000	1,515	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			495.00000	477	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,580.00000	1,635	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			515.00000	496	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,500.00000	1,554	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			476.00000	458	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,661.00000	1,717	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			505.00000	486	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,540.00000	1,595	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			214.00000	206	30.35	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,549.00000	3,614	30.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			485.00000	467	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,620.00000	1,676	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			432.00000	417	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,867.00000	1,925	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			407.00000	392	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,992.00000	2,050	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			369.00000	354	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,204.00000	2,263	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			399.00000	384	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,034.00000	2,092	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			424.00000	408	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,909.00000	1,967	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			548.00000	527	25.50	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,383.00000	1,436	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,039.00000	997	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			475.00000	506	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			466.00000	450	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,702.00000	1,758	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			449.00000	433	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,784.00000	1,841	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			416.00000	400	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,951.00000	2,008	27.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.30	Call			384.00000	369	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,119.00000	2,177	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			180.00000	174	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,016.00000	4,082	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,014.00000	973	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			500.00000	532	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			457.00000	441	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,743.00000	1,800	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			440.00000	425	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,825.00000	1,883	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			391.00000	376	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,077.00000	2,135	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			376.00000	361	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,161.00000	2,220	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			177.00000	171	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,063.00000	4,129	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			944.00000	905	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			579.00000	614	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			449.00000	433	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,784.00000	1,841	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			384.00000	369	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,119.00000	2,177	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			355.00000	341	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,290.00000	2,349	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			169.00000	163	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,204.00000	4,271	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			878.00000	843	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			663.00000	701	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			424.00000	408	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,909.00000	1,967	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			376.00000	361	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,161.00000	2,220	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			362.00000	347	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,247.00000	2,306	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			349.00000	334	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,334.00000	2,393	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			336.00000	322	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,421.00000	2,480	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			161.00000	155	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,346.00000	4,414	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			967.00000	927	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			552.00000	586	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			457.00000	441	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,743.00000	1,800	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			172.00000	165	31.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,157.00000	4,224	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,174.00000	1,126	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		359.00000	385	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		537.00000	517	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,422.00000	1,475	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		440.00000	425	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,825.00000	1,883	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,203.00000	1,154	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		338.00000	363	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		466.00000	450	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,702.00000	1,758	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		193.00000	185	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,828.00000	3,894	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,232.00000	1,183	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		317.00000	341	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		560.00000	538	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,345.00000	1,397	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		537.00000	517	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,422.00000	1,475	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		190.00000	182	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,875.00000	3,941	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,263.00000	1,212	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		298.00000	321	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		572.00000	550	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,307.00000	1,358	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,816.00000	4,743	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,331.00000	3,258	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		16.00000	16	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,923.00000	1,857	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		108.00000	115	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		921.00000	884	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		606.00000	642	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		270.00000	258	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,955.00000	3,017	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		83.00000	99	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,768.00000	5,858	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		40.00000	54	33.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,225.00000	7,312	33.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,065.00000	4,992	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,578.00000	3,505	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		13.00000	13	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,142.00000	2,073	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		77.00000	81	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 14/06/2010 Currency Future	11.00	Call		296.00000	282	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,731.00000	2,791	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		175.00000	168	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,110.00000	4,177	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		93.00000	106	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,528.00000	5,615	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		45.00000	60	33.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,980.00000	7,068	33.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,440.00000	1,381	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		225.00000	240	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		584.00000	561	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,269.00000	1,320	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		515.00000	496	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,500.00000	1,554	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		217.00000	209	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,503.00000	3,568	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,380.00000	3,307	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		15.00000	16	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,417.00000	2,346	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		52.00000	55	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,555.00000	1,494	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		190.00000	202	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		275.00000	263	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,910.00000	2,971	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		137.00000	135	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,772.00000	4,844	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,604.00000	2,533	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		39.00000	42	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,714.00000	1,651	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		149.00000	159	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		207.00000	199	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,642.00000	3,707	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		149.00000	144	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,584.00000	4,652	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		260.00000	250	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,045.00000	3,108	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		183.00000	176	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,969.00000	4,035	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		127.00000	129	32.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,912.00000	4,987	32.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,628.00000	3,554	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		13.00000	13	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,651.00000	2,580	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		37.00000	39	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,755.00000	1,691	21.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.95	Put			140.00000	150	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,065.00000	1,022	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			450.00000	480	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			250.00000	241	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,136.00000	3,200	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			121.00000	125	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,007.00000	5,084	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,479.00000	3,406	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			14.00000	15	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,510.00000	2,439	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			45.00000	48	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,633.00000	1,571	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			169.00000	180	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			990.00000	950	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			525.00000	558	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			342.00000	328	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,377.00000	2,436	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			237.00000	229	29.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,273.00000	3,337	29.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			113.00000	120	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,148.00000	5,228	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,430.00000	3,357	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			15.00000	15	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,463.00000	2,393	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			48.00000	51	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,594.00000	1,532	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			179.00000	191	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			233.00000	225	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,318.00000	3,383	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			166.00000	160	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,252.00000	4,319	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			110.00000	118	32.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,195.00000	5,276	32.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			330.00000	316	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,465.00000	2,524	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			229.00000	221	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,364.00000	3,429	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			164.00000	158	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,299.00000	4,366	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			108.00000	116	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,243.00000	5,325	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			246.00000	237	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,181.00000	3,246	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			118.00000	123	32.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,054.00000	5,132	32.62	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 14/06/2010 Currency Future	4.90	Call		3,677.00000	3,604	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		12.00000	12	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,699.00000	2,627	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		34.00000	36	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,796.00000	1,732	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		132.00000	140	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		1,091.00000	1,047	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		426.00000	455	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		369.00000	354	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,204.00000	2,263	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		255.00000	245	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,090.00000	3,154	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		124.00000	127	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		4,959.00000	5,035	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,727.00000	3,653	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		12.00000	12	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,746.00000	2,675	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		32.00000	33	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,838.00000	1,773	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		123.00000	132	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		1,118.00000	1,073	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		403.00000	431	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,776.00000	3,703	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		11.00000	11	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,794.00000	2,723	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		29.00000	31	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,880.00000	1,815	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		116.00000	123	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,145.00000	1,099	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		381.00000	408	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		265.00000	254	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,000.00000	3,063	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		187.00000	179	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		3,922.00000	3,988	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		130.00000	131	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		4,866.00000	4,939	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,925.00000	3,852	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		10.00000	10	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,938.00000	2,866	22.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		23.00000	25	22.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		2,009.00000	1,942	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		94.00000	101	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		280.00000	268	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,865.00000	2,926	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		140.00000	137	32.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,725.00000	4,796	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,974.00000	3,901	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		10.00000	10	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,986.00000	2,914	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		21.00000	23	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		2,053.00000	1,985	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		88.00000	94	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		285.00000	272	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,820.00000	2,881	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		200.00000	192	30.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,735.00000	3,800	30.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		143.00000	139	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,679.00000	4,748	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		4,024.00000	3,951	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		9.00000	9	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		3,035.00000	2,963	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		20.00000	21	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		2,097.00000	2,029	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		82.00000	87	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,294.00000	1,242	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		279.00000	301	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		291.00000	277	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,776.00000	2,836	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		203.00000	195	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,688.00000	3,754	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		147.00000	142	32.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,632.00000	4,700	32.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		4,073.00000	4,000	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		8.00000	9	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,084.00000	3,011	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		19.00000	19	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,329.00000	1,273	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		265.00000	281	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,875.00000	3,802	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		10.00000	11	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,890.00000	2,818	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		25.00000	27	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,966.00000	1,899	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		101.00000	108	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.22910	13.19520		25.26	227,937,393.00	17,230	22,570.00
£ / R On 12/06/2009 Currency Future	13.20	Call		76.00000	85	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		81.00000	56	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		117.00000	127	29.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		71.00000	48	29.71	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 12/06/2009 Currency Future	13.10	Call			160.00000	172	34.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put			65.00000	43	34.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			327.00000	341	37.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			32.00000	11	37.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call			205.00000	209	34.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put			59.00000	30	34.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call			68.00000	61	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put			123.00000	82	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			63.00000	42	25.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			168.00000	113	25.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call			117.00000	127	29.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put			71.00000	48	29.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call			287.00000	294	35.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put			42.00000	15	35.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call			160.00000	172	34.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put			65.00000	43	34.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call			417.00000	437	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put			22.00000	7	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call			461.00000	484	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put			16.00000	5	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call			507.00000	532	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put			12.00000	3	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call			649.00000	680	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put			4.00000	1	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call			554.00000	581	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put			8.00000	2	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call			372.00000	388	38.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put			26.00000	9	38.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			53.00000	33	34.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			258.00000	204	34.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			57.00000	37	30.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			212.00000	158	30.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			49.00000	31	38.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			304.00000	252	38.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			12.00000	4	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			717.00000	675	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			33.00000	17	44.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			438.00000	388	44.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			28.00000	14	45.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			483.00000	434	45.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			24.00000	11	45.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			528.00000	481	45.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			14.00000	5	48.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			669.00000	626	48.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			6.00000	1	49.69	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 12/06/2009 Currency Future	14.05	Put			861.00000	822	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			10.00000	3	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			764.00000	724	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			12.00000	4	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			717.00000	675	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			7.00000	2	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			812.00000	773	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			3.00000	1	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			958.00000	921	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			2.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,007.00000	971	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			2.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,057.00000	1,021	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,106.00000	1,071	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			4.00000	1	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			909.00000	872	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,455.00000	1,421	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,705.00000	1,671	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,205.00000	2,171	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,905.00000	1,871	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,805.00000	1,771	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,855.00000	1,821	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,705.00000	1,671	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,206.00000	1,171	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,355.00000	1,321	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,505.00000	1,471	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,605.00000	1,571	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,655.00000	1,621	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,755.00000	1,721	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,455.00000	1,421	49.69	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 12/06/2009 Currency Future	14.75	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,555.00000	1,521	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,405.00000	1,371	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,405.00000	1,371	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,305.00000	1,271	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,156.00000	1,121	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,255.00000	1,221	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,155.00000	2,121	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,955.00000	1,921	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,155.00000	2,121	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,855.00000	1,821	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,255.00000	2,221	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,055.00000	2,021	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			3.00000	1	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			958.00000	921	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,655.00000	1,621	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,005.00000	1,971	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,355.00000	2,321	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,705.00000	2,671	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,955.00000	2,921	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,655.00000	2,621	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,455.00000	2,421	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,505.00000	2,471	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,405.00000	2,371	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			0.00000	0	49.69	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 12/06/2009 Currency Future	15.75	Put			2,555.00000	2,521	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,405.00000	2,371	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,155.00000	3,121	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,805.00000	2,771	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,905.00000	2,871	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,305.00000	3,271	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,005.00000	2,971	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,205.00000	3,171	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,405.00000	3,371	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,505.00000	3,471	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,555.00000	3,521	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,255.00000	3,221	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,055.00000	3,021	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,605.00000	3,571	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,955.00000	3,921	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,855.00000	3,821	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,305.00000	4,271	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,605.00000	4,571	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,205.00000	5,171	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,805.00000	5,771	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,955.00000	5,921	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,605.00000	5,571	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,155.00000	5,121	49.69	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 12/06/2009 Currency Future	18.25	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,055.00000	5,021	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,555.00000	5,521	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,055.00000	4,021	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,105.00000	3,071	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,605.00000	2,571	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,905.00000	1,871	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,105.00000	2,071	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,205.00000	2,171	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,305.00000	2,271	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,605.00000	1,571	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,105.00000	2,071	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,955.00000	1,921	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,355.00000	2,321	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,605.00000	2,571	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,705.00000	2,671	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,455.00000	2,421	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,005.00000	2,971	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,705.00000	2,671	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,905.00000	2,871	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,755.00000	2,721	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,855.00000	2,821	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,205.00000	3,171	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	49.69	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 12/06/2009 Currency Future	16.00	Put			2,805.00000	2,771	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,105.00000	3,071	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,405.00000	3,371	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,605.00000	3,571	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,505.00000	3,471	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,705.00000	3,671	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,805.00000	3,771	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,705.00000	3,671	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,905.00000	3,871	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,355.00000	3,321	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,455.00000	3,421	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,655.00000	3,621	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,755.00000	3,721	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,955.00000	2,921	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,155.00000	3,121	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,655.00000	3,621	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,155.00000	4,121	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,255.00000	4,221	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,355.00000	4,321	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,455.00000	4,421	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,255.00000	5,221	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,355.00000	5,321	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,455.00000	5,421	49.69	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 12/06/2009 Currency Future	18.85	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,655.00000	5,621	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,755.00000	5,721	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,855.00000	5,821	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,655.00000	4,621	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,755.00000	4,721	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,855.00000	4,821	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,955.00000	4,921	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,755.00000	4,721	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,955.00000	4,921	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,255.00000	5,221	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,455.00000	5,421	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,305.00000	5,271	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,405.00000	5,371	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,505.00000	5,471	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,705.00000	5,671	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,905.00000	5,871	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,005.00000	5,971	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,655.00000	5,621	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,855.00000	5,821	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,055.00000	6,021	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,155.00000	6,121	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,255.00000	6,221	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	49.69	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 12/06/2009 Currency Future	19.55	Put			6,355.00000	6,321	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,705.00000	5,671	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,105.00000	6,071	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,205.00000	6,171	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,205.00000	4,171	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,405.00000	4,371	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,505.00000	4,471	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,705.00000	4,671	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,805.00000	4,771	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,905.00000	4,871	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,005.00000	4,971	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,905.00000	3,871	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,005.00000	3,971	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,105.00000	4,071	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,205.00000	4,171	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,705.00000	4,671	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,455.00000	3,421	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,955.00000	3,921	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,855.00000	3,821	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,155.00000	4,121	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,355.00000	4,321	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,255.00000	3,221	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,655.00000	2,621	49.69	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 12/06/2009 Currency Future	14.55	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,355.00000	1,321	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			20.00000	8	46.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			575.00000	529	46.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			6.00000	1	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			861.00000	822	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			17.00000	6	47.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			622.00000	577	47.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,206.00000	1,171	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			46.00000	29	42.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			351.00000	300	42.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			17.00000	6	47.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			622.00000	577	47.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			14.00000	5	48.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			669.00000	626	48.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,156.00000	1,121	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,106.00000	1,071	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			39.00000	22	43.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			394.00000	343	43.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			28.00000	14	45.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			483.00000	434	45.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			39.00000	22	43.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			394.00000	343	43.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			53.00000	33	34.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			258.00000	204	34.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,295.00000	5,329	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,795.00000	3,829	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,295.00000	2,329	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			796.00000	829	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			1.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,205.00000	5,171	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,705.00000	6,671	49.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,745.00000	5,779	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			4,245.00000	4,279	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,745.00000	2,779	40.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	10.45	Put		0.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call		1,245.00000	1,279	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put		0.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call		5,995.00000	6,029	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call		4,495.00000	4,529	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call		2,995.00000	3,029	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put		0.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call		1,495.00000	1,529	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put		0.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		327.00000	341	37.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		32.00000	11	37.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call		250.00000	249	33.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put		55.00000	20	33.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		747.00000	779	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		2.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		896.00000	929	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		0.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		796.00000	829	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		1.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		698.00000	729	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		3.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		601.00000	630	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		6.00000	1	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		945.00000	979	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		0.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		846.00000	879	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		1.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		601.00000	630	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		6.00000	1	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		554.00000	581	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		8.00000	2	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		33.00000	17	44.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		438.00000	388	44.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		747.00000	779	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		2.00000	0	40.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		287.00000	294	35.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		42.00000	15	35.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.43620	13.41570		20.59	202,483,534.00	15,070	20,011.00
£ / R On 14/09/2009 Currency Future	13.40	Call		573.00000	576	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		557.00000	540	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		573.00000	576	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		557.00000	540	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		615.00000	619	20.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.30	Put			499.00000	482	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			708.00000	714	19.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			392.00000	378	19.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			637.00000	641	19.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			471.00000	455	19.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			553.00000	556	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			587.00000	570	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			515.00000	518	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			650.00000	632	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			594.00000	597	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			528.00000	511	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			683.00000	689	19.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			417.00000	402	19.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			659.00000	664	19.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			444.00000	428	19.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			683.00000	689	19.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			417.00000	402	19.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			761.00000	771	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			345.00000	335	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			791.00000	802	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			326.00000	316	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			823.00000	833	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			307.00000	297	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			921.00000	933	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			255.00000	247	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			855.00000	866	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			289.00000	280	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			734.00000	741	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			368.00000	354	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			498.00000	500	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			682.00000	663	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			480.00000	482	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			715.00000	696	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			355.00000	354	22.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,039.00000	1,018	22.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			433.00000	434	21.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			818.00000	798	21.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			405.00000	406	21.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			889.00000	869	21.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			419.00000	420	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			853.00000	834	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			405.00000	406	21.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			889.00000	869	21.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			367.00000	367	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,001.00000	980	22.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.25	Call			310.00000	313	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,144.00000	1,127	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			324.00000	328	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,109.00000	1,092	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			355.00000	354	22.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,039.00000	1,018	22.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			283.00000	286	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,217.00000	1,199	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			257.00000	260	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,292.00000	1,274	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			245.00000	248	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,330.00000	1,312	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			296.00000	299	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,180.00000	1,163	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			174.00000	176	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,608.00000	1,589	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			134.00000	135	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,819.00000	1,799	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			78.00000	78	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,262.00000	2,242	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			103.00000	103	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,037.00000	2,017	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			114.00000	115	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,949.00000	1,929	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			127.00000	128	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,862.00000	1,842	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			174.00000	176	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,608.00000	1,589	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			223.00000	225	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,407.00000	1,389	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			192.00000	194	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,527.00000	1,508	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			134.00000	135	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,819.00000	1,799	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			149.00000	150	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,733.00000	1,714	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			165.00000	167	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,650.00000	1,631	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			142.00000	143	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,776.00000	1,757	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			157.00000	158	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,691.00000	1,672	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			183.00000	185	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,567.00000	1,548	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			165.00000	167	22.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.90	Put			1,650.00000	1,631	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			108.00000	109	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,993.00000	1,973	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			121.00000	122	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,905.00000	1,886	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			202.00000	204	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,486.00000	1,468	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			103.00000	103	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,037.00000	2,017	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			78.00000	78	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,262.00000	2,242	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			92.00000	93	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,126.00000	2,106	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			73.00000	74	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,308.00000	2,288	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			69.00000	70	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,354.00000	2,333	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			87.00000	88	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,171.00000	2,151	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			270.00000	273	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,254.00000	1,236	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			62.00000	62	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,446.00000	2,426	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			212.00000	214	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,447.00000	1,428	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			183.00000	185	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,567.00000	1,548	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			97.00000	98	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,081.00000	2,062	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			296.00000	299	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,180.00000	1,163	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			379.00000	379	22.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			963.00000	943	22.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			392.00000	392	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			926.00000	906	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			339.00000	343	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,073.00000	1,057	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			234.00000	236	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,368.00000	1,350	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			108.00000	109	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,993.00000	1,973	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			55.00000	55	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,539.00000	2,519	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			97.00000	98	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,081.00000	2,062	22.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.80	Call			62.00000	62	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,446.00000	2,426	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			55.00000	55	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,539.00000	2,519	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			49.00000	49	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,633.00000	2,613	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			43.00000	43	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,728.00000	2,707	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			142.00000	143	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,776.00000	1,757	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			82.00000	83	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,216.00000	2,197	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			65.00000	66	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,400.00000	2,380	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			82.00000	83	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,216.00000	2,197	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			58.00000	59	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,493.00000	2,472	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			52.00000	52	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,586.00000	2,566	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			46.00000	46	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,680.00000	2,660	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			270.00000	273	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,254.00000	1,236	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			34.00000	34	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,918.00000	2,898	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			339.00000	343	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,073.00000	1,057	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			212.00000	214	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,447.00000	1,428	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			127.00000	128	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,862.00000	1,842	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			223.00000	225	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,407.00000	1,389	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			448.00000	450	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			783.00000	763	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			419.00000	420	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			853.00000	834	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			367.00000	367	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,001.00000	980	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			234.00000	236	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,368.00000	1,350	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			433.00000	434	21.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			818.00000	798	21.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			464.00000	466	21.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.70	Put		748.00000	729	21.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		283.00000	286	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,217.00000	1,199	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		534.00000	537	20.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		618.00000	600	20.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		498.00000	500	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		682.00000	663	21.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call		5,316.00000	5,336	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put		0.00000	0	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call		3,816.00000	3,836	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put		0.00000	0	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call		2,329.00000	2,349	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put		14.00000	13	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call		1,026.00000	1,038	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put		210.00000	202	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call		12.00000	12	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put		3,696.00000	3,676	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call		1.00000	1	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		5,186.00000	5,165	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		0.00000	0	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		6,684.00000	6,664	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,766.00000	5,786	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		4,266.00000	4,286	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,770.00000	2,790	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		4.00000	4	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,374.00000	1,390	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		108.00000	103	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		22.00000	22	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,256.00000	3,236	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		3.00000	3	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		4,737.00000	4,716	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,235.00000	6,214	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		6,016.00000	6,036	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,516.00000	4,536	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		3,018.00000	3,038	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		2.00000	2	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,587.00000	1,604	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		71.00000	68	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		30.00000	30	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,014.00000	2,994	22.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.90	Call			4.00000	4	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,488.00000	4,468	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			5,985.00000	5,964	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			708.00000	714	19.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			392.00000	378	19.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			990.00000	1,003	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			224.00000	216	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			1,099.00000	1,112	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			183.00000	176	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			955.00000	967	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			239.00000	231	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			888.00000	899	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			272.00000	263	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			1,136.00000	1,150	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			171.00000	164	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			1,062.00000	1,075	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			196.00000	189	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			855.00000	866	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			289.00000	280	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			823.00000	833	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			307.00000	297	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			594.00000	597	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			528.00000	511	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			480.00000	482	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			715.00000	696	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			955.00000	967	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			239.00000	231	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			659.00000	664	19.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			444.00000	428	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.63530		13.61600		20.85	29,315,895.00	2,150	12,380.00
£ / R On 14/12/2009 Currency Future	13.60	Call			818.00000	822	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			802.00000	786	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			818.00000	822	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			802.00000	786	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			859.00000	862	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			743.00000	726	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			942.00000	946	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			626.00000	610	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			879.00000	882	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			713.00000	697	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			799.00000	802	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			833.00000	817	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			762.00000	764	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			896.00000	879	21.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.55	Call			838.00000	842	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			772.00000	757	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			920.00000	924	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			654.00000	638	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			762.00000	764	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			896.00000	879	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			899.00000	902	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			683.00000	667	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			987.00000	996	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			571.00000	561	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			1,015.00000	1,025	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			549.00000	539	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			1,044.00000	1,054	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			528.00000	518	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,133.00000	1,143	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			467.00000	458	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,103.00000	1,113	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			487.00000	478	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			818.00000	822	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			802.00000	786	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			744.00000	746	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			928.00000	911	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			780.00000	783	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			864.00000	848	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			727.00000	729	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			961.00000	944	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			566.00000	571	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,250.00000	1,236	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			678.00000	679	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,062.00000	1,044	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			658.00000	664	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,092.00000	1,079	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			658.00000	664	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,092.00000	1,079	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			639.00000	644	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,123.00000	1,109	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			584.00000	589	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,218.00000	1,203	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			516.00000	520	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,350.00000	1,335	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			549.00000	554	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,283.00000	1,268	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			532.00000	537	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,316.00000	1,301	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			500.00000	504	21.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.50	Put			1,384.00000	1,369	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			386.00000	389	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,670.00000	1,654	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			399.00000	402	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,633.00000	1,617	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			469.00000	473	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,453.00000	1,438	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			440.00000	444	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,524.00000	1,508	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			412.00000	416	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,596.00000	1,581	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			361.00000	364	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,745.00000	1,729	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			338.00000	340	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,822.00000	1,805	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			315.00000	318	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,899.00000	1,883	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			238.00000	240	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,222.00000	2,205	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			639.00000	644	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,123.00000	1,109	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			602.00000	607	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,186.00000	1,172	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			710.00000	712	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			994.00000	977	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			469.00000	473	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,453.00000	1,438	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			620.00000	625	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,154.00000	1,140	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			484.00000	488	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,418.00000	1,403	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			455.00000	458	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,489.00000	1,473	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			426.00000	430	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,560.00000	1,544	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			326.00000	329	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,860.00000	1,844	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			727.00000	729	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			961.00000	944	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			694.00000	695	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,028.00000	1,010	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			620.00000	625	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,154.00000	1,140	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			484.00000	488	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,418.00000	1,403	21.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.95	Call			374.00000	377	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,708.00000	1,691	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			455.00000	458	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,489.00000	1,473	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			349.00000	352	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,783.00000	1,767	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			710.00000	712	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			994.00000	977	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			532.00000	537	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,316.00000	1,301	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			386.00000	389	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,670.00000	1,654	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			549.00000	554	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,283.00000	1,268	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,316.00000	5,335	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,822.00000	3,841	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			6.00000	6	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,395.00000	2,411	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			79.00000	76	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,227.00000	1,238	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			411.00000	403	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			206.00000	208	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,390.00000	2,372	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			64.00000	64	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,748.00000	3,729	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			17.00000	17	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,201.00000	5,182	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			4.00000	4	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,688.00000	6,669	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,766.00000	5,785	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,268.00000	4,287	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			2.00000	2	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,807.00000	2,824	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			41.00000	39	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,536.00000	1,549	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			270.00000	264	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			284.00000	287	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,018.00000	2,001	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			92.00000	93	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,326.00000	3,307	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			26.00000	26	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,760.00000	4,741	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			6.00000	6	21.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.85	Put		6,240.00000	6,221	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		6,016.00000	6,035	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,517.00000	4,536	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		1.00000	1	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		3,043.00000	3,061	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		27.00000	26	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,725.00000	1,738	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		209.00000	203	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		112.00000	113	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,096.00000	3,078	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		32.00000	32	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,516.00000	4,497	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		8.00000	8	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		5,992.00000	5,973	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		899.00000	902	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		683.00000	667	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,164.00000	1,174	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		448.00000	439	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,360.00000	1,371	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		344.00000	336	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,292.00000	1,304	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		376.00000	368	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,164.00000	1,174	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		448.00000	439	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,260.00000	1,271	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		394.00000	385	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,195.00000	1,206	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		429.00000	421	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,073.00000	1,083	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		507.00000	498	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		964.00000	968	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		598.00000	583	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		678.00000	679	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,062.00000	1,044	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		920.00000	924	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		654.00000	638	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,015.00000	1,025	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		549.00000	539	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		799.00000	802	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		833.00000	817	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		727.00000	729	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		961.00000	944	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,044.00000	1,054	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		528.00000	518	19.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.20	Call			987.00000	996	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			571.00000	561	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			780.00000	783	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			864.00000	848	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.82770		13.80910		21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			1,037.00000	1,041	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,027.00000	1,013	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			1,075.00000	1,080	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			966.00000	952	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			1,157.00000	1,163	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			848.00000	835	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			1,095.00000	1,100	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			936.00000	922	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			1,018.00000	1,022	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,059.00000	1,044	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			981.00000	985	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,122.00000	1,107	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			1,056.00000	1,060	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			996.00000	983	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			1,136.00000	1,142	20.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			877.00000	864	20.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			1,115.00000	1,121	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			906.00000	893	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,343.00000	4,362	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			34.00000	34	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,373.00000	3,393	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			64.00000	65	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,459.00000	2,476	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			150.00000	148	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,696.00000	1,707	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			387.00000	379	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			805.00000	807	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,496.00000	1,480	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			577.00000	577	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,268.00000	2,249	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			421.00000	421	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,112.00000	3,093	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			310.00000	310	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,001.00000	3,982	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,248.00000	4,267	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			39.00000	39	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,276.00000	3,295	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			67.00000	67	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,374.00000	2,390	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			165.00000	163	19.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.60	Call			1,630.00000	1,640	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			420.00000	412	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			778.00000	779	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,568.00000	1,552	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			559.00000	559	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,350.00000	2,331	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			408.00000	408	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,199.00000	3,181	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			301.00000	301	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,092.00000	4,073	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,153.00000	4,172	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			44.00000	44	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,178.00000	3,198	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			69.00000	70	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,291.00000	2,306	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			182.00000	178	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,565.00000	1,575	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			456.00000	447	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			751.00000	753	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,642.00000	1,625	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			542.00000	542	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,433.00000	2,414	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			396.00000	396	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,287.00000	3,269	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			293.00000	292	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,184.00000	4,165	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,059.00000	4,078	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			50.00000	50	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,081.00000	3,100	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			72.00000	73	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,208.00000	2,223	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			199.00000	195	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,502.00000	1,512	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			493.00000	484	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			726.00000	727	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,716.00000	1,699	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			526.00000	526	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,517.00000	2,498	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			385.00000	385	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,376.00000	3,357	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			284.00000	284	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,275.00000	4,256	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,912.00000	3,931	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			52.00000	53	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,944.00000	2,963	19.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.95	Put		85.00000	85	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		2,092.00000	2,105	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		232.00000	228	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,420.00000	1,429	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		561.00000	551	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		690.00000	691	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,831.00000	1,813	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		501.00000	501	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,641.00000	2,623	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		367.00000	367	26.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,508.00000	3,489	26.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		267.00000	266	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,408.00000	4,389	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		4,010.00000	4,029	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		51.00000	51	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		3,035.00000	3,054	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		76.00000	77	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		2,169.00000	2,183	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		210.00000	206	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		1,475.00000	1,484	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		515.00000	506	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		713.00000	715	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,754.00000	1,737	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		517.00000	517	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,558.00000	2,539	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		379.00000	379	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,420.00000	3,401	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		278.00000	278	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,319.00000	4,300	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		4,295.00000	4,314	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		36.00000	37	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		3,325.00000	3,344	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		65.00000	66	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		2,417.00000	2,433	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		158.00000	155	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,663.00000	1,673	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		403.00000	396	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		791.00000	793	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,532.00000	1,516	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		568.00000	568	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,309.00000	2,290	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		415.00000	415	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,156.00000	3,137	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		306.00000	306	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,047.00000	4,028	27.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.75	Call		4,106.00000	4,125	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		47.00000	47	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		3,130.00000	3,149	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		70.00000	71	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		2,249.00000	2,264	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		190.00000	187	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,534.00000	1,543	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		474.00000	465	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		738.00000	740	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,679.00000	1,662	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		534.00000	534	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,475.00000	2,456	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		390.00000	390	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,331.00000	3,313	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		288.00000	288	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,229.00000	4,210	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		4,200.00000	4,219	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		41.00000	42	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		3,227.00000	3,246	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		68.00000	69	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,332.00000	2,348	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		173.00000	170	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,597.00000	1,607	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		438.00000	430	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		764.00000	766	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,605.00000	1,588	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		550.00000	550	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,391.00000	2,373	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		402.00000	402	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,243.00000	3,225	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		297.00000	297	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,138.00000	4,119	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.01540	14.00050		21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,187.00000	1,190	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,187.00000	1,174	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,206.00000	1,208	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,155.00000	1,143	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,224.00000	1,227	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,124.00000	1,111	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,432.00000	1,436	20.09	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put		831.00000	820	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,303.00000	1,306	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,002.00000	990	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		454.00000	453	26.14	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,953.00000	3,937	26.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.85	Call			1,243.00000	1,246	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,093.00000	1,081	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			1,151.00000	1,153	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,251.00000	1,237	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,133.00000	1,135	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,283.00000	1,270	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,283.00000	1,285	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,032.00000	1,020	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,303.00000	1,306	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,002.00000	990	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			1,169.00000	1,171	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,219.00000	1,206	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,224.00000	1,227	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,124.00000	1,111	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,387.00000	1,391	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			887.00000	875	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,409.00000	1,413	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			859.00000	848	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,502.00000	1,506	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			751.00000	741	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,455.00000	1,459	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			804.00000	793	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,263.00000	1,266	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,062.00000	1,050	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			988.00000	989	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,587.00000	1,573	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			1,066.00000	1,067	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,415.00000	1,401	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			2,043.00000	2,053	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			393.00000	387	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,718.00000	1,724	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			567.00000	559	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			795.00000	795	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,145.00000	2,129	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			611.00000	610	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,961.00000	2,944	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			471.00000	470	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,821.00000	3,805	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			366.00000	365	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,715.00000	4,699	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,078.00000	2,088	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			378.00000	372	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,748.00000	1,755	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			548.00000	540	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,478.00000	1,482	19.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.30	Put		778.00000	767	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,082.00000	1,083	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,382.00000	1,368	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		806.00000	806	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,106.00000	2,090	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		619.00000	617	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,918.00000	2,902	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		477.00000	476	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,777.00000	3,761	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		370.00000	369	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,670.00000	4,654	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,410.00000	5,425	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		10.00000	10	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,970.00000	3,985	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		70.00000	70	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,615.00000	2,627	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		215.00000	212	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,576.00000	1,581	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		675.00000	666	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		651.00000	650	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,750.00000	2,734	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		442.00000	441	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,041.00000	4,026	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		285.00000	284	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,384.00000	5,368	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		165.00000	164	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,765.00000	6,749	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,855.00000	5,870	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		4.00000	5	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,394.00000	4,409	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		43.00000	43	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,996.00000	3,009	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		146.00000	143	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,843.00000	1,851	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		493.00000	485	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		732.00000	731	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,382.00000	2,366	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		496.00000	495	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,645.00000	3,629	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		334.00000	333	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,984.00000	4,968	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		195.00000	194	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,344.00000	6,329	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,103.00000	6,118	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	3	21.58	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 14/06/2010 Currency Future	9.40	Call			4,632.00000	4,647	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			31.00000	32	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,219.00000	3,233	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			119.00000	117	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			2,009.00000	2,018	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			409.00000	403	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			784.00000	784	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,184.00000	2,168	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			529.00000	528	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,429.00000	3,413	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			361.00000	360	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,761.00000	4,745	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			214.00000	212	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,113.00000	6,097	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,536.00000	4,551	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			36.00000	36	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,592.00000	3,606	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			91.00000	91	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,698.00000	2,710	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			197.00000	195	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,941.00000	1,950	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			441.00000	435	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			1,018.00000	1,019	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,518.00000	1,504	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			763.00000	762	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,262.00000	2,247	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			589.00000	588	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,089.00000	3,072	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,686.00000	3,701	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			85.00000	85	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,782.00000	2,794	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			181.00000	179	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			1,049.00000	1,051	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,449.00000	1,435	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			604.00000	602	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,003.00000	2,987	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			465.00000	464	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,865.00000	3,849	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,680.00000	4,695	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			29.00000	30	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,733.00000	3,748	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			83.00000	83	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,824.00000	2,837	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			174.00000	171	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			448.00000	447	26.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.55	Put		3,997.00000	3,981	26.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		945.00000	945	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,694.00000	1,680	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		713.00000	712	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,462.00000	2,447	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		551.00000	549	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,300.00000	3,284	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		425.00000	424	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,175.00000	4,159	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		878.00000	878	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,878.00000	1,863	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		668.00000	667	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,667.00000	2,651	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		515.00000	514	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,515.00000	3,499	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		399.00000	398	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,398.00000	4,382	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,299.00000	4,314	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		49.00000	49	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,358.00000	3,372	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		108.00000	107	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,493.00000	2,504	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		242.00000	239	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,780.00000	1,787	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		529.00000	521	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		818.00000	817	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,067.00000	2,052	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		626.00000	625	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,876.00000	2,860	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		483.00000	482	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,733.00000	3,717	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		375.00000	374	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,624.00000	4,608	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,158.00000	4,174	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		58.00000	58	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,373.00000	2,384	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		273.00000	269	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,687.00000	1,693	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		587.00000	578	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,112.00000	4,127	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		61.00000	62	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,173.00000	3,186	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		123.00000	121	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,334.00000	2,345	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		283.00000	280	19.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.95	Call		1,657.00000	1,663	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		607.00000	597	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		773.00000	773	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,223.00000	2,207	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		596.00000	595	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,046.00000	3,029	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		459.00000	458	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,909.00000	3,893	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		357.00000	356	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,806.00000	4,790	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,018.00000	4,033	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		67.00000	68	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,083.00000	3,096	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		133.00000	131	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,258.00000	2,269	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		307.00000	303	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,602.00000	1,607	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		651.00000	641	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		752.00000	752	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,302.00000	2,286	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		581.00000	580	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,131.00000	3,114	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		346.00000	345	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,896.00000	4,880	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,923.00000	3,938	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		72.00000	72	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,185.00000	2,195	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		334.00000	330	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,551.00000	1,556	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		700.00000	690	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		566.00000	564	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,215.00000	3,199	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		436.00000	435	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,086.00000	4,070	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,205.00000	4,221	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		55.00000	55	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,266.00000	3,279	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		115.00000	114	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,413.00000	2,424	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		262.00000	259	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,346.00000	4,362	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		46.00000	46	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,405.00000	3,419	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		104.00000	103	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,533.00000	2,545	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 14/06/2010 Currency Future	11.70	Put		233.00000	230	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,811.00000	1,818	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		511.00000	503	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		829.00000	829	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,029.00000	2,014	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		634.00000	633	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,834.00000	2,818	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		489.00000	488	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,689.00000	3,673	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		379.00000	378	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,579.00000	4,563	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,405.00000	3,419	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		104.00000	103	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,533.00000	2,545	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		233.00000	230	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,811.00000	1,818	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		511.00000	503	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		829.00000	829	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,029.00000	2,014	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		0.00000	4,081	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		0.00000	66	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		0.00000	3,140	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		0.00000	125	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		0.00000	2,306	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		0.00000	290	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		0.00000	1,633	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		0.00000	618	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		0.00000	351	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		0.00000	4,836	27.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.26850	11.30200		23.65	100,345,992.50	8,905	20,242.00
€ / R On 12/06/2009 Currency Future	11.30	Call		70.00000	48	26.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		68.00000	80	26.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		56.00000	36	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		104.00000	118	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		56.00000	36	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		104.00000	118	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		107.00000	65	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		55.00000	47	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		46.00000	32	34.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		144.00000	163	34.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		41.00000	29	38.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		189.00000	210	38.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		37.00000	18	38.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		235.00000	250	38.09	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 12/06/2009 Currency Future	11.65	Call			22.00000	6	40.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			370.00000	387	40.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			22.00000	6	40.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			370.00000	387	40.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call			34.00000	11	37.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put			282.00000	292	37.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			11.00000	2	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			459.00000	484	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			32.00000	8	38.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			330.00000	339	38.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call			148.00000	108	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put			46.00000	39	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			8.00000	1	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			506.00000	533	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			5.00000	1	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			553.00000	582	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			5.00000	1	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			553.00000	582	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			650.00000	682	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			948.00000	982	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			799.00000	832	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			799.00000	832	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			998.00000	1,032	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			898.00000	932	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			1,048.00000	1,082	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,098.00000	1,132	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			1,148.00000	1,182	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,298.00000	1,332	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,498.00000	1,532	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,698.00000	1,732	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,648.00000	1,682	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	40.09	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 12/06/2009 Currency Future	13.30	Put			1,998.00000	2,032	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			2,048.00000	2,082	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,948.00000	1,982	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,898.00000	1,932	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,848.00000	1,882	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,848.00000	1,882	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,748.00000	1,782	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			2,198.00000	2,232	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,348.00000	2,381	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,398.00000	2,432	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,098.00000	2,132	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			2,048.00000	2,082	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,748.00000	1,782	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,548.00000	1,582	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,798.00000	1,832	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,598.00000	1,632	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			2,148.00000	2,182	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,348.00000	2,382	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,398.00000	2,432	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,498.00000	2,531	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,598.00000	2,631	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,298.00000	2,332	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,998.00000	2,031	40.09	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 12/06/2009 Currency Future	13.55	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,248.00000	2,281	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,648.00000	2,682	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,698.00000	2,732	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,798.00000	2,832	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,348.00000	3,382	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,398.00000	3,432	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			3,048.00000	3,082	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,848.00000	2,881	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,548.00000	2,582	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,298.00000	2,332	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,248.00000	2,282	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,498.00000	2,532	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,098.00000	2,131	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,798.00000	2,832	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			3,198.00000	3,232	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,598.00000	3,631	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,898.00000	3,932	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,998.00000	3,032	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,898.00000	2,932	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,598.00000	1,632	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,448.00000	1,482	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			998.00000	1,032	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			0.00000	0	40.09	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 12/06/2009 Currency Future	12.35	Put			1,048.00000	1,082	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,248.00000	1,282	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			1,198.00000	1,232	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,348.00000	1,382	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			749.00000	782	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			848.00000	882	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			15.00000	4	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			413.00000	435	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			4.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			602.00000	632	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			700.00000	732	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,248.00000	1,282	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,398.00000	1,432	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			749.00000	782	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			848.00000	882	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,348.00000	1,382	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,548.00000	1,582	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,298.00000	1,332	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,098.00000	1,132	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,498.00000	1,532	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,448.00000	2,482	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,598.00000	2,632	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,948.00000	2,982	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			3,148.00000	3,182	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,248.00000	3,282	40.09	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 12/06/2009 Currency Future	14.75	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,448.00000	3,482	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,548.00000	3,582	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,648.00000	3,682	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,748.00000	3,782	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,098.00000	3,132	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,298.00000	3,332	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,998.00000	3,031	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,098.00000	3,131	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,298.00000	3,332	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,498.00000	3,531	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,698.00000	3,732	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,798.00000	3,832	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,998.00000	4,031	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			4,098.00000	4,131	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			4,198.00000	4,232	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,298.00000	4,332	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,498.00000	3,532	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,598.00000	3,632	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,998.00000	4,032	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,748.00000	2,782	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,798.00000	1,832	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,748.00000	2,781	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	40.09	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 12/06/2009 Currency Future	14.15	Put			2,848.00000	2,882	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,898.00000	2,932	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,052.00000	5,019	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,552.00000	3,519	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,052.00000	2,019	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			555.00000	519	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			3.00000	0	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,948.00000	3,982	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,448.00000	5,482	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,948.00000	6,982	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,402.00000	5,369	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			3,902.00000	3,869	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,402.00000	2,369	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			902.00000	869	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			0.00000	0	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			5,098.00000	5,132	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,598.00000	6,632	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call			5,502.00000	5,468	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put			0.00000	0	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call			4,002.00000	3,968	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call			2,502.00000	2,469	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put			0.00000	0	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call			1,002.00000	969	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put			0.00000	0	29.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put			4,998.00000	5,032	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put			6,498.00000	6,532	40.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			32.00000	8	38.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			330.00000	339	38.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call			278.00000	232	33.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put			26.00000	13	33.78	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 12/06/2009 Currency Future	11.15	Call		193.00000	153	34.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		41.00000	35	34.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		319.00000	278	35.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		17.00000	9	35.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		239.00000	191	34.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		37.00000	22	34.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		412.00000	370	32.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		10.00000	2	32.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		239.00000	191	34.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		37.00000	22	34.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		193.00000	153	34.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		41.00000	35	34.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Call		365.00000	325	36.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Put		13.00000	6	36.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.85	Call		459.00000	419	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.85	Put		7.00000	0	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Call		365.00000	325	36.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Put		13.00000	6	36.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		41.00000	29	38.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		189.00000	210	38.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.43780	11.48260		20.26	99,771,929.40	8,723	20,071.00
€ / R On 14/09/2009 Currency Future	11.50	Call		472.00000	447	20.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		489.00000	509	20.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		453.00000	429	20.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		520.00000	541	20.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		492.00000	466	20.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		459.00000	478	20.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		435.00000	411	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		553.00000	574	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		418.00000	395	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		586.00000	607	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		402.00000	380	21.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		619.00000	642	21.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		492.00000	466	20.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		459.00000	478	20.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		372.00000	351	21.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		689.00000	713	21.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		358.00000	338	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		725.00000	750	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		387.00000	365	21.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		654.00000	677	21.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		345.00000	320	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		762.00000	783	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		533.00000	506	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		401.00000	418	19.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.00	Call			311.00000	288	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			828.00000	850	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			327.00000	304	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			795.00000	816	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			294.00000	272	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			862.00000	885	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			279.00000	258	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			896.00000	920	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			199.00000	182	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,117.00000	1,144	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			224.00000	205	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,041.00000	1,067	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			237.00000	217	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,004.00000	1,030	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			188.00000	172	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,156.00000	1,184	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			177.00000	161	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,195.00000	1,224	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			157.00000	143	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,275.00000	1,305	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			148.00000	134	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,316.00000	1,346	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			123.00000	111	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,440.00000	1,473	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			95.00000	85	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,613.00000	1,647	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			73.00000	65	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,790.00000	1,827	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			78.00000	69	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,746.00000	1,781	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			78.00000	69	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,746.00000	1,781	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			48.00000	42	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,066.00000	2,104	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			45.00000	39	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,112.00000	2,151	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			52.00000	45	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,019.00000	2,057	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			55.00000	49	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,973.00000	2,011	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			59.00000	52	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,927.00000	1,964	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			59.00000	52	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,927.00000	1,964	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			68.00000	60	21.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.25	Put		1,836.00000	1,872	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		36.00000	31	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,253.00000	2,293	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		29.00000	25	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,396.00000	2,437	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		27.00000	23	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,444.00000	2,485	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		42.00000	36	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,159.00000	2,198	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		64.00000	56	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,881.00000	1,918	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		64.00000	56	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,881.00000	1,918	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		55.00000	49	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,973.00000	2,011	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		89.00000	79	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,657.00000	1,692	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		34.00000	29	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,301.00000	2,341	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		39.00000	34	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,206.00000	2,246	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		27.00000	23	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,444.00000	2,485	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		25.00000	21	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,492.00000	2,533	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		23.00000	20	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,540.00000	2,582	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		20.00000	17	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,637.00000	2,679	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		31.00000	27	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,349.00000	2,389	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		84.00000	74	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,701.00000	1,736	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		17.00000	14	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,734.00000	2,776	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		6.00000	5	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,373.00000	3,417	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		31.00000	27	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,349.00000	2,389	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		20.00000	17	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,637.00000	2,679	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		14.00000	12	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,832.00000	2,874	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		12.00000	10	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,930.00000	2,972	21.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.50	Call			10.00000	9	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,028.00000	3,071	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			9.00000	7	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,126.00000	3,169	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			42.00000	36	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,159.00000	2,198	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			14.00000	12	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,832.00000	2,874	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			12.00000	10	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,930.00000	2,972	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			139.00000	126	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,357.00000	1,388	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			123.00000	111	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,440.00000	1,473	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			108.00000	97	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,526.00000	1,559	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			45.00000	39	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,112.00000	2,151	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			21.00000	18	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,589.00000	2,630	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			18.00000	15	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,686.00000	2,728	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			16.00000	13	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,783.00000	2,825	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			84.00000	74	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,701.00000	1,736	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			108.00000	97	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,526.00000	1,559	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			116.00000	104	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,483.00000	1,516	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			102.00000	91	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,569.00000	1,603	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			29.00000	25	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,396.00000	2,437	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			89.00000	79	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,657.00000	1,692	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			39.00000	34	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,206.00000	2,246	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			131.00000	118	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,398.00000	1,430	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			157.00000	143	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,275.00000	1,305	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			211.00000	193	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,079.00000	1,106	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			167.00000	152	21.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.55	Put		1,235.00000	1,264	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		264.00000	244	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		932.00000	956	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		211.00000	193	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,079.00000	1,106	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		116.00000	104	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,483.00000	1,516	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		279.00000	258	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		896.00000	920	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		250.00000	230	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		968.00000	992	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		264.00000	244	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		932.00000	956	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		148.00000	134	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,316.00000	1,346	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,083.00000	5,038	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,583.00000	3,538	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,090.00000	2,045	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		8.00000	8	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		787.00000	750	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		205.00000	212	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		2.00000	2	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,920.00000	3,964	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,418.00000	5,462	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,917.00000	6,962	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,383.00000	5,338	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,883.00000	3,838	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,385.00000	2,341	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		3.00000	3	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		1,008.00000	967	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		125.00000	130	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		4.00000	3	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,621.00000	3,665	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		0.00000	0	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,118.00000	5,162	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,617.00000	6,662	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,533.00000	5,488	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	18.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.45	Call		4,033.00000	3,988	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,534.00000	2,489	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		2.00000	2	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,128.00000	1,086	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		95.00000	98	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		5.00000	4	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,472.00000	3,516	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	0	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,968.00000	5,012	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,467.00000	6,512	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		579.00000	549	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		346.00000	361	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		657.00000	625	19.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		275.00000	287	19.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		603.00000	573	19.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		321.00000	335	19.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		555.00000	527	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		372.00000	389	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		512.00000	485	20.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		430.00000	447	20.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		512.00000	485	20.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		430.00000	447	20.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		345.00000	320	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		762.00000	783	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		435.00000	411	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		553.00000	574	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		630.00000	598	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		297.00000	310	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		533.00000	506	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		401.00000	418	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		358.00000	338	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		725.00000	750	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		688.00000	653	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		256.00000	265	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		630.00000	598	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		297.00000	310	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		418.00000	395	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		586.00000	607	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.60340	11.64960		20.53	1,740,510.00	150	8,947.00
€ / R On 14/12/2009 Currency Future	11.65	Call		690.00000	661	20.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		690.00000	708	20.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		671.00000	643	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		722.00000	740	20.82	0.00	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	11.60	Call			710.00000	679	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			661.00000	676	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			517.00000	494	22.29	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,067.00000	1,090	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			165.00000	156	27.70	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,115.00000	3,152	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			653.00000	626	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			754.00000	772	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			636.00000	609	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			787.00000	806	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			620.00000	593	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			820.00000	840	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			573.00000	547	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			923.00000	944	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			603.00000	577	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			854.00000	874	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			558.00000	533	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			958.00000	980	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			544.00000	520	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			994.00000	1,016	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			588.00000	562	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			888.00000	909	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			732.00000	700	20.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			632.00000	647	20.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			530.00000	506	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,030.00000	1,053	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			504.00000	481	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,104.00000	1,128	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			435.00000	415	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,335.00000	1,361	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			456.00000	435	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,257.00000	1,282	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			468.00000	446	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,218.00000	1,243	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			415.00000	395	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,415.00000	1,441	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			404.00000	385	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,455.00000	1,482	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			395.00000	376	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,495.00000	1,522	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			385.00000	366	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,535.00000	1,563	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			350.00000	333	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,700.00000	1,729	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			318.00000	303	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.20	Put			1,869.00000	1,899	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			291.00000	277	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,041.00000	2,073	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			304.00000	289	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,955.00000	1,986	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			297.00000	283	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,998.00000	2,029	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			297.00000	283	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,998.00000	2,029	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			261.00000	247	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,261.00000	2,294	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			254.00000	241	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,305.00000	2,337	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			267.00000	253	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,217.00000	2,250	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			272.00000	259	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,173.00000	2,206	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			278.00000	265	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,129.00000	2,161	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			272.00000	259	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,173.00000	2,206	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			285.00000	271	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,085.00000	2,117	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			236.00000	223	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,436.00000	2,470	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			311.00000	296	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,912.00000	1,943	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			146.00000	137	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,346.00000	3,383	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			248.00000	235	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,349.00000	2,381	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			225.00000	212	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,525.00000	2,559	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			214.00000	202	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,614.00000	2,649	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			204.00000	193	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,704.00000	2,739	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			194.00000	184	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,795.00000	2,830	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			304.00000	289	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,955.00000	1,986	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			291.00000	277	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,041.00000	2,073	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			242.00000	229	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,392.00000	2,426	26.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.90	Call			230.00000	218	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,481.00000	2,514	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			219.00000	207	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,570.00000	2,604	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			341.00000	325	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,742.00000	1,771	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			326.00000	310	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,826.00000	1,857	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			261.00000	247	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,261.00000	2,294	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			326.00000	310	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,826.00000	1,857	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			236.00000	223	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,436.00000	2,470	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			334.00000	317	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,784.00000	1,814	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			242.00000	229	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,392.00000	2,426	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			230.00000	218	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,481.00000	2,514	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			209.00000	197	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,659.00000	2,694	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			214.00000	202	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,614.00000	2,649	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			358.00000	341	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,658.00000	1,687	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			367.00000	349	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,617.00000	1,646	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			334.00000	317	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,784.00000	1,814	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			267.00000	253	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,217.00000	2,250	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			367.00000	349	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,617.00000	1,646	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			376.00000	358	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,576.00000	1,604	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			341.00000	325	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,742.00000	1,771	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			445.00000	425	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,296.00000	1,322	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			425.00000	405	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,375.00000	1,402	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			479.00000	458	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,180.00000	1,204	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			415.00000	395	23.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.65	Put		1,415.00000	1,441	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		491.00000	469	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,142.00000	1,166	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		468.00000	446	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,218.00000	1,243	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		425.00000	405	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,375.00000	1,402	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,227.00000	1,188	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		227.00000	235	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		924.00000	889	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		425.00000	436	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		161.00000	152	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,162.00000	3,198	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,374.00000	1,333	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		174.00000	180	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,037.00000	1,000	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		337.00000	347	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		776.00000	744	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		576.00000	590	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		153.00000	144	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,254.00000	3,291	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,143.00000	2,098	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		44.00000	44	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		979.00000	943	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		379.00000	390	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		103.00000	96	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,003.00000	4,043	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		38.00000	35	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,439.00000	5,482	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		13.00000	12	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,914.00000	6,958	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,435.00000	2,389	20.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		35.00000	36	20.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,160.00000	1,123	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		261.00000	269	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		119.00000	112	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,720.00000	3,758	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		47.00000	43	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,148.00000	5,190	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		17.00000	15	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,617.00000	6,661	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		517.00000	494	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,067.00000	1,090	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,581.00000	2,535	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		32.00000	32	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	10.60	Call			1,263.00000	1,222	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			213.00000	218	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			128.00000	120	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,579.00000	3,617	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			52.00000	48	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,003.00000	5,044	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			18.00000	16	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,469.00000	6,513	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,859.00000	3,813	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			9.00000	9	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,875.00000	2,829	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			26.00000	26	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,912.00000	1,870	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			62.00000	66	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,128.00000	1,091	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			279.00000	288	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			149.00000	140	27.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,300.00000	3,337	27.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			89.00000	82	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,239.00000	4,279	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,958.00000	3,912	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			8.00000	8	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,974.00000	2,927	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			24.00000	24	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,001.00000	1,959	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			52.00000	55	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,193.00000	1,155	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			244.00000	252	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			157.00000	148	27.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,208.00000	3,244	27.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			95.00000	88	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,145.00000	4,184	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,007.00000	3,961	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			8.00000	8	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,023.00000	2,977	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			23.00000	23	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,046.00000	2,004	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			47.00000	51	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			98.00000	91	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,099.00000	4,137	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,760.00000	3,714	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			10.00000	10	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,777.00000	2,731	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			28.00000	28	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,824.00000	1,782	18.48	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 14/12/2009 Currency Future	9.90	Put		74.00000	79	18.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		1,067.00000	1,030	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		317.00000	326	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		142.00000	133	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,392.00000	3,430	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		83.00000	77	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,334.00000	4,373	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,661.00000	3,615	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		11.00000	12	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,679.00000	2,633	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		29.00000	30	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,738.00000	1,696	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		88.00000	93	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		1,007.00000	972	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		358.00000	368	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		135.00000	127	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,485.00000	3,523	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		78.00000	72	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,428.00000	4,468	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,562.00000	3,516	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		13.00000	13	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,653.00000	1,612	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		104.00000	108	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		951.00000	916	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		402.00000	413	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		73.00000	67	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,523.00000	4,564	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,612.00000	3,566	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		12.00000	12	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,630.00000	2,584	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		31.00000	31	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,695.00000	1,654	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		96.00000	100	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		132.00000	123	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,532.00000	3,570	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		75.00000	69	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,476.00000	4,516	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,809.00000	3,763	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		10.00000	10	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,826.00000	2,780	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		27.00000	27	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,868.00000	1,826	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		68.00000	72	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,097.00000	1,060	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		298.00000	307	19.13	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 14/12/2009 Currency Future	15.85	Call			86.00000	79	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,286.00000	4,326	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,908.00000	3,862	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			9.00000	9	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,924.00000	2,878	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			25.00000	25	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,956.00000	1,914	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			57.00000	61	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			92.00000	85	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,192.00000	4,232	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,057.00000	4,011	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			7.00000	7	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			3,072.00000	3,026	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			22.00000	22	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			2,095.00000	2,050	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			45.00000	46	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			100.00000	94	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,051.00000	4,090	28.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.76480		11.81310		20.58	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	11.80	Call			864.00000	829	20.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			851.00000	864	20.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			845.00000	811	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			882.00000	896	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			827.00000	793	20.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			914.00000	929	20.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			810.00000	777	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			947.00000	962	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			793.00000	760	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			980.00000	995	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			776.00000	744	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,013.00000	1,029	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			745.00000	713	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,082.00000	1,098	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			729.00000	698	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,116.00000	1,133	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			760.00000	728	21.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,047.00000	1,063	21.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			714.00000	684	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,151.00000	1,169	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,589.00000	3,540	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			26.00000	26	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,623.00000	2,575	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			60.00000	60	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,753.00000	1,705	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			189.00000	190	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 15/03/2010 Currency Future	11.25	Call			1,107.00000	1,068	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			544.00000	553	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			486.00000	464	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,923.00000	1,949	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			341.00000	323	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,778.00000	2,808	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			238.00000	225	27.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,675.00000	3,710	27.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			158.00000	147	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,595.00000	4,632	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,638.00000	3,590	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			25.00000	25	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,670.00000	2,622	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			57.00000	57	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,791.00000	1,743	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			178.00000	179	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			1,133.00000	1,093	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			519.00000	528	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			495.00000	472	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,882.00000	1,907	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			347.00000	329	25.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,734.00000	2,764	25.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			243.00000	229	27.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,629.00000	3,664	27.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			162.00000	151	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,549.00000	4,586	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,736.00000	3,688	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			23.00000	23	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,765.00000	2,717	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			51.00000	52	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,871.00000	1,822	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			157.00000	157	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,185.00000	1,145	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			472.00000	480	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			513.00000	490	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,800.00000	1,825	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			360.00000	342	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,647.00000	2,677	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			251.00000	237	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,538.00000	3,573	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			170.00000	159	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,457.00000	4,494	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,786.00000	3,737	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			22.00000	22	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,812.00000	2,764	19.77	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	9.05	Put		49.00000	49	19.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,911.00000	1,862	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		148.00000	147	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,212.00000	1,172	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		449.00000	457	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		523.00000	499	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,760.00000	1,784	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		367.00000	348	25.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,604.00000	2,633	25.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		256.00000	242	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,493.00000	3,527	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		174.00000	163	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,411.00000	4,448	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,687.00000	3,639	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		24.00000	24	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,717.00000	2,669	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		54.00000	54	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,831.00000	1,782	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		168.00000	168	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,159.00000	1,118	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		495.00000	504	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		504.00000	481	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,841.00000	1,866	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		353.00000	335	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,690.00000	2,720	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		247.00000	233	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,584.00000	3,618	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		166.00000	155	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,503.00000	4,540	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,933.00000	3,885	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		20.00000	20	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,955.00000	2,907	20.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		41.00000	42	20.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,034.00000	1,985	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		121.00000	120	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,297.00000	1,256	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		384.00000	391	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		553.00000	528	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,640.00000	1,663	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		388.00000	369	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,475.00000	2,504	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		270.00000	256	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,357.00000	3,391	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		188.00000	175	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,275.00000	4,311	28.10	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	7.80	Call			4,032.00000	3,983	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			19.00000	19	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			3,050.00000	3,003	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			37.00000	38	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			2,119.00000	2,069	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			105.00000	104	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,357.00000	1,315	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			344.00000	350	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			574.00000	548	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,561.00000	1,583	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			403.00000	383	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,390.00000	2,418	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			280.00000	265	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,267.00000	3,300	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			197.00000	184	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,184.00000	4,220	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,983.00000	3,934	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			20.00000	19	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			3,002.00000	2,955	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			39.00000	40	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			2,076.00000	2,027	18.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			113.00000	112	18.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,327.00000	1,285	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			364.00000	370	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			563.00000	538	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,600.00000	1,623	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			395.00000	376	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,432.00000	2,461	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			275.00000	260	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,312.00000	3,346	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			192.00000	180	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,229.00000	4,265	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,835.00000	3,786	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			22.00000	21	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,859.00000	2,812	19.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			46.00000	47	19.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,952.00000	1,903	18.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			138.00000	138	18.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,240.00000	1,199	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put			427.00000	434	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			532.00000	508	23.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,719.00000	1,743	23.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			374.00000	355	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,561.00000	2,590	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			261.00000	246	27.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.00	Put			3,448.00000	3,482	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			179.00000	167	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,366.00000	4,402	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,884.00000	3,836	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			21.00000	21	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,907.00000	2,859	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			44.00000	45	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,993.00000	1,944	18.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			130.00000	129	18.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,268.00000	1,227	19.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			405.00000	412	19.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			542.00000	518	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,679.00000	1,703	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			381.00000	362	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,518.00000	2,547	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			265.00000	251	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,402.00000	3,436	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			183.00000	171	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,320.00000	4,356	28.10	0.00	0	0.00
AL12 On 06/08/2009 Index Future			318.86400		318.01800		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			245.59000		245.49800		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			278.04000		277.68700		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			311.93100		311.13500		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			290.57600		290.01500		0.00	0.00	0	562.00
ALBI On 05/11/2009 Index Future			295.64200		295.07100		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			300.60600		300.00600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			124.66300		124.52100		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			126.86100		126.71600		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			129.13900		128.99200		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			292.49950		291.95200		0.00	0.00	0	565.00
GOVI On 05/11/2009 jGovi			297.59950		297.04200		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			302.94500		302.37700		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			355.41500		355.41500		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future			362.29900		362.29900		0.00	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J153 On 31/08/2010 jSwap		7.58500	7.59900		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.81100	8.82500		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.42900	8.42800		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.86200	8.87900		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.88600	8.89300		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.95700	8.96300		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.92000	8.92600		22.61	0.00	0	0.00
JBAR On 21/12/2005 jBar			0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		6.91300	6.89200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.73600	6.75100		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		6.92400	6.93500		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.39800	7.47000		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.87600	7.88900		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		8.13100	8.14600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.63900	7.65400		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.89200	7.91400		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		8.18800	8.21400		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote		8.58300	8.60100		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.72300	8.74500		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		8.87400	8.89500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote		8.76200	8.77000		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote		8.82100	8.83000		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote		8.88600	8.89500		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod		8.25300	8.25500		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod		7.65600	7.66100		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod		7.36100	7.36300		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod		7.80900	7.80600		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod		7.45800	7.44900		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 30/11/2009 jRod				7.25600	7.24100		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod				7.59800	7.58600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future				279.95400	279.31700		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future				284.89000	284.24100		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future				290.00700	289.34600		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future				6.77700	6.81000		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,018.00000	3,052	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			8.00000	8	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,265.00000	3,299	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			5.00000	5	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future				5.00000	5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,250.00000	1,250	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			29.00000	29	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future				8.40700	8.43900		8.50	4,398.96	34	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,673.00000	4,808	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			405.00000	368	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.49700	8.53100		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			800.00000	832	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,279.00000	6,135	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.59200	8.62800		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,533.00000	1,582	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,975.00000	5,847	7.90	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.67400	8.71200		0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,857.00000	1,934	0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,865.00000	2,762	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future				8.90600	8.93700		18.18	0.00	0	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			3,639.00000	3,774	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,035.00000	2,871	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			128.00000	134	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			15,334.00000	15,041	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future				8.95300	8.98500		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			5,402.00000	5,546	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,260.00000	5,099	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			4,265.00000	4,388	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,533.00000	6,350	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,278.00000	1,325	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,991.00000	13,733	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			868.00000	902	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,411.00000	16,139	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future				9.00300	9.03600		17.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 04/02/2010 Bond Future	8.25	Call			3,567.00000	3,664	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			11,313.00000	11,100	17.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.05100		9.08500		0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			1,836.00000	1,979	0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			2,626.00000	2,454	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.48700		8.51900		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,448.00000	3,551	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			394.00000	360	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.55900		8.59200		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			602.00000	625	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,189.00000	5,077	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.64000		8.67600		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			915.00000	946	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,644.00000	5,534	7.85	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.72200		8.76100		0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,518.00000	1,579	0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,497.00000	2,412	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.91800		8.96000		11.96	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			2,818.00000	2,953	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,233.00000	1,136	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.99000		9.03400		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			463.00000	490	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,194.00000	8,983	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.07000		9.11600		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,758.00000	1,828	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,711.00000	6,539	11.41	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.14500		9.19300		0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,383.00000	1,487	0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,373.00000	2,231	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.93500		8.97700		13.59	0.00	0	515.00
R204 On 06/08/2009 Bond Future	9.25	Call			2,997.00000	3,141	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,379.00000	1,272	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.99900		9.04200		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			501.00000	529	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,138.00000	9,914	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.06800		9.11300		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,938.00000	2,014	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,367.00000	7,184	13.06	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.13600		9.18400		0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,361.00000	1,474	0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,398.00000	2,243	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 06/08/2009 Bond Future			8.49400	8.52700		7.55	0.00	0	1,897.00
R206 On 06/08/2009 Bond Future	9.25	Call		2,850.00000	2,938	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		332.00000	302	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		30.00000	31	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		5,626.00000	5,511	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.57400	8.60800		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		484.00000	503	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		4,307.00000	4,212	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.66800	8.70500		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		723.00000	748	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,664.00000	4,571	6.73	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.77100	8.81100		0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		1,776.00000	1,834	0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,960.00000	1,897	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.01500	9.04700		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		2,816.00000	2,917	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		1,584.00000	1,489	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.07400	9.10700		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		488.00000	508	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		10,888.00000	10,709	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.13900	9.17300		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		2,011.00000	2,068	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		7,683.00000	7,539	14.52	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.20500	9.24000		0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		1,731.00000	1,834	0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		1,673.00000	1,574	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.09200	9.12500		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		2,616.00000	2,716	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		1,838.00000	1,731	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.14900	9.18300		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		655.00000	681	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		10,146.00000	9,962	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.22700	9.26000		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		2,421.00000	2,484	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		7,195.00000	7,059	15.58	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.32100	9.35400		0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		1,293.00000	1,380	0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		1,913.00000	1,804	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.46400	8.49500		22.19	0.00	0	4,503.00
R209 On 06/08/2009 Bond Future	8.75	Call		3,964.00000	4,110	22.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/08/2009 Bond Future	8.75	Put			1,857.00000	1,740	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			1,149.00000	1,204	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,528.00000	5,320	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.49100		8.52200		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,535.00000	10,739	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,260.00000	1,203	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			910.00000	945	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,937.00000	12,711	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			588.00000	612	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,332.00000	15,095	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.51800		8.55100		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,205.00000	2,274	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,866.00000	11,659	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,517.00000	12,730	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,834.00000	1,772	24.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.54300		8.57600		0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,164.00000	1,287	0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			1,799.00000	1,647	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			288.71200		288.17100		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			293.80300		293.25100		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			299.08000		298.51800		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.53860		6.48950		21.91	40,539,320.00	6,200	5,604.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			38.00000	64	30.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			49.00000	25	30.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			70.00000	109	39.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			31.00000	20	39.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			70.00000	109	39.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			31.00000	20	39.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			109.00000	149	39.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			20.00000	11	39.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			26.00000	25	21.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			87.00000	36	21.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			19.00000	17	29.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			130.00000	79	29.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			152.00000	194	40.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			13.00000	5	40.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			26.00000	25	21.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			87.00000	36	21.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			109.00000	149	39.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			20.00000	11	39.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			245.00000	291	48.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			6.00000	3	48.74	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 12/06/2009 Currency Future	6.20	Call			294.00000	339	47.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			4.00000	1	47.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			342.00000	389	45.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			3.00000	0	45.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			16.00000	14	37.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			177.00000	126	37.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			16.00000	14	37.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			177.00000	126	37.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			15.00000	9	40.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			225.00000	170	40.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			9.00000	6	43.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			270.00000	217	43.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			6.00000	4	46.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			317.00000	265	46.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			6.00000	4	46.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			317.00000	265	46.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			3.00000	2	52.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			414.00000	363	52.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			4.00000	2	49.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			365.00000	314	49.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			15.00000	9	40.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			225.00000	170	40.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			2.00000	1	55.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			462.00000	413	55.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			2.00000	1	55.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			462.00000	413	55.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			3.00000	2	52.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			414.00000	363	52.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			4.00000	2	49.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			365.00000	314	49.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			1.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			561.00000	512	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			1.00000	1	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			512.00000	462	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			611.00000	562	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			661.00000	611	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			1.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			561.00000	512	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			661.00000	611	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,311.00000	1,261	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	55.70	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 12/06/2009 Currency Future	7.90	Put			1,411.00000	1,361	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,111.00000	1,061	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			911.00000	861	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			761.00000	711	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			711.00000	661	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			198.00000	242	44.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			9.00000	4	44.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			711.00000	661	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			811.00000	761	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			911.00000	861	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,011.00000	961	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			861.00000	811	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			961.00000	911	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			490.00000	539	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			1.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			392.00000	439	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			2.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			294.00000	339	47.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			4.00000	1	47.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			198.00000	242	44.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			9.00000	4	44.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			441.00000	489	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			1.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			342.00000	389	45.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			3.00000	0	45.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,061.00000	1,011	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,161.00000	1,111	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			811.00000	761	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,211.00000	1,161	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,211.00000	1,161	55.70	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 12/06/2009 Currency Future	7.80	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,311.00000	1,261	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,411.00000	1,361	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,511.00000	1,461	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,611.00000	1,561	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,711.00000	1,661	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,811.00000	1,761	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,711.00000	1,661	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,061.00000	1,011	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,840.00000	5,889	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put			0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call			4,340.00000	4,389	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,839.00000	2,889	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put			0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call			1,340.00000	1,389	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put			0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put			1,661.00000	1,611	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put			3,161.00000	3,111	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,661.00000	4,611	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,161.00000	6,111	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			5,990.00000	6,039	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			4,490.00000	4,539	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			2,990.00000	3,039	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put			0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call			1,490.00000	1,539	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put			0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put			3,011.00000	2,961	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put			4,511.00000	4,461	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call			0.00000	0	55.70	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 12/06/2009 Currency Future	12.50	Put		6,011.00000	5,961	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		6,090.00000	6,139	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,590.00000	4,639	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,089.00000	3,139	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,590.00000	1,639	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,911.00000	2,861	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,411.00000	4,361	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,911.00000	5,861	55.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		740.00000	789	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		640.00000	689	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		540.00000	589	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		441.00000	489	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		1.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		690.00000	739	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		590.00000	639	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		540.00000	589	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		0.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		392.00000	439	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		2.00000	0	45.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		19.00000	17	29.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		130.00000	79	29.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.59900	6.55460		20.04	1,319,800.00	200	97,728.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		272.00000	289	19.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		268.00000	240	19.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		293.00000	311	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		238.00000	212	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		253.00000	269	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		299.00000	270	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		236.00000	249	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		331.00000	300	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		272.00000	289	19.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		268.00000	240	19.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		339.00000	362	18.87	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	6.40	Put		185.00000	163	18.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		236.00000	249	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		331.00000	300	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		339.00000	362	18.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		185.00000	163	18.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		315.00000	335	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		210.00000	186	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		366.00000	391	18.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		161.00000	142	18.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		426.00000	455	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		121.00000	106	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		459.00000	490	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		105.00000	91	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		204.00000	216	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		400.00000	367	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		219.00000	232	20.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		365.00000	333	20.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		219.00000	232	20.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		365.00000	333	20.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		191.00000	201	21.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		436.00000	402	21.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		191.00000	201	21.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		436.00000	402	21.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		167.00000	175	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		512.00000	476	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		142.00000	153	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		588.00000	554	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		167.00000	175	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		512.00000	476	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		178.00000	187	21.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		474.00000	438	21.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		156.00000	164	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		552.00000	515	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		129.00000	139	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		625.00000	590	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		156.00000	164	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		552.00000	515	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		129.00000	139	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		625.00000	590	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		106.00000	115	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		702.00000	666	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		117.00000	127	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		663.00000	628	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		117.00000	127	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		663.00000	628	22.68	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	7.20	Call			96.00000	104	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			742.00000	705	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			78.00000	85	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			824.00000	786	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			315.00000	335	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			210.00000	186	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			106.00000	115	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			702.00000	666	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			87.00000	94	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			782.00000	745	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			78.00000	85	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			824.00000	786	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			63.00000	69	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			909.00000	870	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			96.00000	104	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			742.00000	705	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			63.00000	69	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			909.00000	870	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			51.00000	55	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			996.00000	956	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			71.00000	76	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			866.00000	827	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			57.00000	62	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			952.00000	913	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			45.00000	49	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,041.00000	1,000	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			395.00000	422	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			140.00000	123	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			459.00000	490	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			105.00000	91	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,805.00000	5,849	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,305.00000	4,349	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,805.00000	2,849	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,306.00000	1,350	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			2.00000	1	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			8.00000	9	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,703.00000	1,660	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,195.00000	3,151	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,695.00000	4,651	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	22.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,195.00000	6,151	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,005.00000	6,049	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,505.00000	4,549	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,005.00000	3,049	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,505.00000	1,549	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		14.00000	15	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,509.00000	1,466	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,996.00000	2,951	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,495.00000	4,451	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,995.00000	5,951	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,055.00000	6,099	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,555.00000	4,599	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,055.00000	3,099	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,555.00000	1,599	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		15.00000	17	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,461.00000	1,418	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,946.00000	2,901	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,445.00000	4,401	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,945.00000	5,901	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		571.00000	606	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		66.00000	57	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		494.00000	528	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		90.00000	79	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		782.00000	822	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		27.00000	23	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		694.00000	732	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		39.00000	33	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		611.00000	647	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		56.00000	48	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		532.00000	566	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		77.00000	67	18.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.85	Call		737.00000	777	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		33.00000	28	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		652.00000	689	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		47.00000	40	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		395.00000	422	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		140.00000	123	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		532.00000	566	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		77.00000	67	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		253.00000	269	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		299.00000	270	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.65410	6.61150		20.24	0.00	0	357.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		389.00000	404	19.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		377.00000	350	19.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		408.00000	425	19.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		347.00000	320	19.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		352.00000	367	20.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		441.00000	412	20.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		352.00000	367	20.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		441.00000	412	20.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		408.00000	425	19.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		347.00000	320	19.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		450.00000	469	19.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		289.00000	264	19.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		370.00000	385	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		408.00000	381	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		370.00000	385	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		408.00000	381	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		429.00000	446	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		317.00000	292	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		473.00000	493	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		261.00000	239	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		524.00000	548	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		212.00000	194	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		524.00000	548	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		212.00000	194	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		552.00000	578	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		191.00000	174	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		291.00000	302	21.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		580.00000	548	21.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		336.00000	349	20.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		474.00000	445	20.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		320.00000	332	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		508.00000	478	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		320.00000	332	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		508.00000	478	20.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.85	Call			305.00000	317	21.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			544.00000	513	21.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			291.00000	302	21.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			580.00000	548	21.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			266.00000	275	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			654.00000	621	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			234.00000	247	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			723.00000	693	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			206.00000	217	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			794.00000	763	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			180.00000	191	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			869.00000	836	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			473.00000	493	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			261.00000	239	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			498.00000	520	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			236.00000	215	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			278.00000	288	21.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			617.00000	584	21.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			250.00000	263	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			688.00000	659	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			220.00000	232	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			758.00000	728	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			450.00000	469	19.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			289.00000	264	19.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			278.00000	288	21.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			617.00000	584	21.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			220.00000	232	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			758.00000	728	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			193.00000	204	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			831.00000	799	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			250.00000	263	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			688.00000	659	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,762.00000	5,804	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,262.00000	4,304	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,762.00000	2,804	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,280.00000	1,320	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			18.00000	16	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			38.00000	40	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,776.00000	1,736	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			3.00000	3	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,241.00000	3,199	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	22.19	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	11.35	Put		4,739.00000	4,696	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,239.00000	6,196	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,012.00000	6,054	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,512.00000	4,554	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,012.00000	3,054	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,519.00000	1,560	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		7.00000	6	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		56.00000	60	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,545.00000	1,506	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		4.00000	4	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,993.00000	2,950	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,489.00000	4,446	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,989.00000	5,946	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,062.00000	6,104	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,562.00000	4,604	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,062.00000	3,104	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,567.00000	1,609	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		6.00000	5	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		61.00000	65	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,499.00000	1,461	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		5.00000	5	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,943.00000	2,901	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,439.00000	4,396	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,939.00000	5,896	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		651.00000	682	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		139.00000	127	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		582.00000	611	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		171.00000	157	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		800.00000	834	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		89.00000	80	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		723.00000	756	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		112.00000	102	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		616.00000	646	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		154.00000	142	18.41	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 14/12/2009 Currency Future	6.20	Call		582.00000	611	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		171.00000	157	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		686.00000	718	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		125.00000	114	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		498.00000	520	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		236.00000	215	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		305.00000	317	21.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		544.00000	513	21.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.70510	0.00000		20.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		0.00000	493	20.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		0.00000	438	20.08	0.00	0	0.00

Total for Derivatives:							2,032,940,753.76	201,101	975,318.00
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Grand Total:							2,032,940,753.76	201,101	975,318.00
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