



# Daily MTM Report

Daily summary for 12/06/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR4 On 23/07/2009 Bond			14.36700	14.37500			0.00	0	0.00
R153 On 31/08/2010 Bond			6.79500	6.87000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.28000	8.36000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.79500	8.88000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.36000	8.45000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.78500	8.88000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.79500	8.90000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.36500	8.45000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.88500	8.98000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.97500	9.06000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.37000	8.45000			0.00	0	0.00

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

## Derivatives

\$ / R On 12/06/2009 Currency Future			8.04810	8.00670		11.73	1,807,563,019.50	224,595	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Call		43.00000	48	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Put		37.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		24.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		68.00000	2	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Call		13.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Put		106.00000	52	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		3.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		196.00000	152	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		24.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		68.00000	2	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		1.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		294.00000	252	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		344.00000	302	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		443.00000	402	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call		0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put		493.00000	452	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		643.00000	602	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		643.00000	602	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		543.00000	502	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		393.00000	352	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		0.00000	0	11.73	0.00	50	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		793.00000	752	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		543.00000	502	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		593.00000	552	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		743.00000	702	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		893.00000	852	11.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.05	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			1,043.00000	1,002	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			1,143.00000	1,102	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,193.00000	1,152	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			0.00000	0	11.73	0.00	2,000	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			1,243.00000	1,202	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,293.00000	1,252	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			993.00000	952	11.73	4,760,000.00	5	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,193.00000	1,152	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			0.00000	0	11.73	0.00	100	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,193.00000	2,152	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,543.00000	1,502	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,643.00000	1,602	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,893.00000	1,852	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,743.00000	1,702	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	11.73	0.00	200	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,393.00000	2,352	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,543.00000	1,502	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,593.00000	1,552	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			0.00000	0	11.73	0.00	1	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,643.00000	1,602	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			0.00000	0	11.73	0.00	1	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,843.00000	1,802	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,593.00000	1,552	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,793.00000	1,752	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			0.00000	0	11.73	0.00	2,000	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			2,093.00000	2,052	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			2,143.00000	2,102	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	11.73	0.00	220	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,793.00000	2,752	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			0.00000	0	11.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.10	Put			2,093.00000	2,052	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,193.00000	2,152	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			0.00000	0	11.73	0.00	2,500	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,493.00000	2,452	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,343.00000	2,302	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,543.00000	2,502	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,993.00000	3,952	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,793.00000	4,752	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,693.00000	2,652	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,643.00000	2,602	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,593.00000	2,552	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,293.00000	2,252	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			2,043.00000	2,002	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			2,443.00000	2,402	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			2,243.00000	2,202	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,943.00000	1,902	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,993.00000	1,952	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,293.00000	2,252	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,343.00000	2,302	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,393.00000	2,352	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,643.00000	2,602	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,693.00000	1,652	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			2,043.00000	2,002	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,593.00000	2,552	11.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,543.00000	2,502	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,893.00000	2,852	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			3,043.00000	3,002	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,143.00000	3,102	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,843.00000	2,802	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,793.00000	2,752	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,943.00000	2,902	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,343.00000	3,302	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,643.00000	3,602	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,693.00000	3,652	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,843.00000	3,802	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			3,193.00000	3,152	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,843.00000	2,802	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,493.00000	1,452	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,893.00000	1,852	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,793.00000	1,752	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,393.00000	1,352	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			943.00000	902	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			943.00000	902	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			693.00000	652	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			443.00000	402	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			843.00000	802	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2.00000	0	11.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.25	Put			245.00000	202	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			294.00000	252	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			893.00000	852	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,093.00000	1,052	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			6.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			150.00000	102	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			393.00000	352	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			593.00000	552	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			693.00000	652	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			793.00000	752	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,093.00000	1,052	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,293.00000	1,252	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,693.00000	1,652	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,393.00000	1,352	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			2,143.00000	2,102	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,743.00000	2,702	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,143.00000	3,102	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			3,243.00000	3,202	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,993.00000	2,952	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,093.00000	3,052	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,893.00000	2,852	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,093.00000	3,052	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,293.00000	3,252	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,393.00000	3,352	11.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.50	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,493.00000	3,452	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,593.00000	3,552	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			3,443.00000	3,402	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,543.00000	3,502	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,743.00000	3,702	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,943.00000	3,902	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			4,043.00000	4,002	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			4,143.00000	4,102	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			4,243.00000	4,202	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,793.00000	3,752	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,893.00000	3,852	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			4,093.00000	4,052	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,543.00000	3,502	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			4,043.00000	4,002	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,293.00000	3,252	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,393.00000	3,352	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			3,043.00000	3,002	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,343.00000	3,302	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,943.00000	1,902	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,843.00000	1,802	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,343.00000	1,302	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,443.00000	1,402	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			0.00000	0	11.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,443.00000	1,402	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,343.00000	1,302	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			4,707.00000	4,748	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,207.00000	3,248	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			1,707.00000	1,748	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			208.00000	248	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			1.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			4,293.00000	4,252	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,793.00000	5,752	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			7,293.00000	7,252	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			4,957.00000	4,998	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,457.00000	3,498	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			1,957.00000	1,998	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			457.00000	498	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,543.00000	5,502	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			7,043.00000	7,002	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,257.00000	3,298	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,257.00000	2,298	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,257.00000	1,298	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			257.00000	298	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,743.00000	4,702	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,407.00000	3,448	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,407.00000	2,448	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,407.00000	1,448	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			0.00000	0	11.73	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	7.60	Call			407.00000	448	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,593.00000	4,552	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,457.00000	2,498	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Call			1,457.00000	1,498	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,543.00000	4,502	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,893.00000	3,852	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,893.00000	4,852	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			3,557.00000	3,598	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			2,557.00000	2,598	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			1,557.00000	1,598	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			557.00000	598	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,943.00000	4,902	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			5,043.00000	5,002	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			3,357.00000	3,398	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			2,357.00000	2,398	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			1,357.00000	1,398	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			357.00000	398	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			5,143.00000	5,102	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put			5,093.00000	5,052	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call			3,507.00000	3,548	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call			2,507.00000	2,548	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call			1,507.00000	1,548	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call			507.00000	548	11.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	7.50	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Put			4,993.00000	4,952	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Call			3,657.00000	3,698	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Call			2,657.00000	2,698	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Call			1,657.00000	1,698	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Call			657.00000	698	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Put			4,843.00000	4,802	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Call			3,707.00000	3,748	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Call			2,707.00000	2,748	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Call			707.00000	748	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,793.00000	3,752	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Call			3,807.00000	3,848	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Call			2,807.00000	2,848	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Call			1,807.00000	1,848	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Call			807.00000	848	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Call			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Put			4,693.00000	4,652	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Call			3,907.00000	3,948	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Call			2,907.00000	2,948	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Call			1,907.00000	1,948	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Call			907.00000	948	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Call			4,007.00000	4,048	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Call			3,007.00000	3,048	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Put			0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Call			2,007.00000	2,048	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Put			0.00000	0	11.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	7.00	Call		1,007.00000	1,048	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Put		0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.50	Call		0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.50	Put		4,493.00000	4,452	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.05	Call		3,957.00000	3,998	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.05	Put		0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.05	Call		2,957.00000	2,998	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.05	Put		0.00000	0	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.05	Call		957.00000	998	11.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.05	Put		0.00000	0	11.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.18310	8.13430		22.80	539,405,402.70	65,917	201,696.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		668.00000	707	21.20	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		134.00000	124	21.20	24,800,000.00	200	200.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		485.00000	515	21.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		251.00000	231	21.83	17,325,000.00	75	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		367.00000	391	22.64	9,775,000.00	25	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		383.00000	358	22.64	8,950,000.00	25	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		283.00000	300	23.81	22,500,000.00	75	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		549.00000	517	23.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		166.00000	175	26.57	35,000,000.00	200	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		981.00000	942	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		459.00000	487	21.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		275.00000	254	21.99	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		348.00000	370	22.80	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		414.00000	386	22.80	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		269.00000	285	24.06	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		585.00000	552	24.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		331.00000	351	23.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		446.00000	418	23.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		298.00000	316	23.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		514.00000	483	23.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		256.00000	271	24.31	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		621.00000	588	24.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		944.00000	988	21.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		60.00000	54	21.25	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		434.00000	462	22.16	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		300.00000	279	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		200.00000	211	25.57	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		815.00000	778	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		314.00000	333	23.31	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		479.00000	450	23.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		269.00000	285	24.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		585.00000	552	24.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		231.00000	245	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		697.00000	662	24.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.65	Call			220.00000	233	25.07	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			736.00000	700	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			190.00000	202	25.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			856.00000	818	25.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			210.00000	222	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			775.00000	739	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			243.00000	258	24.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			659.00000	625	24.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			173.00000	183	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			939.00000	900	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			151.00000	160	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,067.00000	1,026	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			132.00000	140	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,198.00000	1,157	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			120.00000	127	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,286.00000	1,244	28.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			110.00000	116	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,376.00000	1,333	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			115.00000	121	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,331.00000	1,288	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			88.00000	93	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,604.00000	1,560	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			48.00000	50	32.64	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,314.00000	2,267	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			78.00000	82	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,744.00000	1,699	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			64.00000	67	31.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,980.00000	1,934	31.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			75.00000	78	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,790.00000	1,745	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			85.00000	89	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,650.00000	1,606	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			81.00000	85	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,697.00000	1,652	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			72.00000	75	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,837.00000	1,792	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			72.00000	75	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,837.00000	1,792	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			54.00000	57	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,170.00000	2,124	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			52.00000	55	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,218.00000	2,172	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			50.00000	52	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,266.00000	2,219	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			50.00000	52	32.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,266.00000	2,219	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		44.00000	46	32.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,410.00000	2,363	32.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		38.00000	39	33.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,603.00000	2,556	33.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		31.00000	33	34.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,847.00000	2,800	34.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		3.00000	4	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,869.00000	4,820	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		34.00000	35	34.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,749.00000	2,702	34.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		35.00000	37	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,701.00000	2,653	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		36.00000	38	33.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,652.00000	2,605	33.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		46.00000	48	32.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,362.00000	2,315	32.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		57.00000	60	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,122.00000	2,076	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		41.00000	43	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,506.00000	2,460	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		39.00000	41	33.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,555.00000	2,508	33.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		61.00000	64	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,027.00000	1,981	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		69.00000	72	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,885.00000	1,839	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		59.00000	62	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,075.00000	2,029	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		42.00000	44	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,458.00000	2,411	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		41.00000	43	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,506.00000	2,460	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		34.00000	35	34.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,749.00000	2,702	34.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		42.00000	44	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,458.00000	2,411	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		52.00000	55	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,218.00000	2,172	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		57.00000	60	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,122.00000	2,076	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		66.00000	69	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,932.00000	1,886	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		23.00000	25	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		3,189.00000	3,141	35.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.60	Call			92.00000	97	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,558.00000	1,514	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			85.00000	89	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,650.00000	1,606	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			78.00000	82	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,744.00000	1,699	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			48.00000	50	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,314.00000	2,267	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			96.00000	101	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,512.00000	1,468	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			88.00000	93	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,604.00000	1,560	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			100.00000	106	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,466.00000	1,423	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			61.00000	64	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,027.00000	1,981	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			32.00000	34	34.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,798.00000	2,751	34.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			30.00000	31	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,896.00000	2,848	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			59.00000	62	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,075.00000	2,029	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			29.00000	30	34.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,945.00000	2,897	34.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			27.00000	28	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,043.00000	2,995	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			35.00000	37	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,701.00000	2,653	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			29.00000	30	34.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,945.00000	2,897	34.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			24.00000	26	35.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,140.00000	3,093	35.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			32.00000	34	34.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,798.00000	2,751	34.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			28.00000	29	34.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,994.00000	2,946	34.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			64.00000	67	31.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,980.00000	1,934	31.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			28.00000	29	34.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,994.00000	2,946	34.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			26.00000	27	35.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,091.00000	3,044	35.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			39.00000	41	33.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,555.00000	2,508	33.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			27.00000	28	35.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,043.00000	2,995	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			22.00000	23	35.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,238.00000	3,190	35.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			138.00000	146	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,154.00000	1,113	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			105.00000	111	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,421.00000	1,378	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			96.00000	101	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,512.00000	1,468	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			145.00000	153	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,110.00000	1,069	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			110.00000	116	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,376.00000	1,333	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			126.00000	133	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,242.00000	1,200	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			105.00000	111	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,421.00000	1,378	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			75.00000	78	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,790.00000	1,745	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			69.00000	72	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,885.00000	1,839	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			132.00000	140	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,198.00000	1,157	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			92.00000	97	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,558.00000	1,514	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			151.00000	160	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,067.00000	1,026	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			158.00000	167	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,024.00000	984	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			145.00000	153	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,110.00000	1,069	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,734.00000	4,783	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,234.00000	3,283	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,744.00000	1,792	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			10.00000	9	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			7.00000	7	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,273.00000	4,224	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			1.00000	1	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,767.00000	5,718	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,266.00000	7,217	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,934.00000	4,983	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,434.00000	3,483	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,941.00000	1,990	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			7.00000	7	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			601.00000	635	21.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			166.00000	152	21.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			9.00000	10	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,074.00000	4,026	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			1.00000	1	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,567.00000	5,518	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,066.00000	7,017	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,984.00000	5,033	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,484.00000	3,533	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,991.00000	2,039	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			7.00000	6	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			633.00000	670	21.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			149.00000	137	21.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			9.00000	10	36.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,025.00000	3,977	36.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			1.00000	2	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,517.00000	5,468	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,016.00000	6,967	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			182.00000	192	26.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			897.00000	859	26.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			115.00000	121	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,331.00000	1,288	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,260.00000	1,307	22.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			26.00000	23	22.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			821.00000	862	21.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			86.00000	79	21.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,450.00000	1,497	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			15.00000	14	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			987.00000	1,031	21.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			52.00000	48	21.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,498.00000	1,546	23.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			14.00000	13	23.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,030.00000	1,076	21.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			46.00000	43	21.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,547.00000	1,595	23.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			13.00000	12	23.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,075.00000	1,121	21.53	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.10	Put			41.00000	38	21.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			388.00000	413	22.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			354.00000	330	22.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			17.00000	18	35.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,482.00000	3,435	35.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			5.00000	6	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,471.00000	4,423	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			210.00000	222	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			775.00000	739	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			15.00000	16	35.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,581.00000	3,533	35.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			5.00000	5	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,570.00000	4,522	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,402.00000	1,449	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			18.00000	16	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			570.00000	603	21.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			186.00000	170	21.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			14.00000	15	35.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,630.00000	3,582	35.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			4.00000	5	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,620.00000	4,572	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,354.00000	1,401	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			20.00000	18	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			902.00000	945	21.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			68.00000	62	21.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			540.00000	572	21.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			206.00000	189	21.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			14.00000	14	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,679.00000	3,631	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			4.00000	5	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,670.00000	4,621	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			16.00000	17	35.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,532.00000	3,484	35.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			5.00000	5	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,521.00000	4,472	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,645.00000	1,694	24.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			11.00000	11	24.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,167.00000	1,213	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			32.00000	30	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			743.00000	783	21.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			108.00000	100	21.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			19.00000	20	35.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,384.00000	3,337	35.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			6.00000	7	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,372.00000	4,324	36.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,695.00000	1,743	24.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		10.00000	10	24.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,213.00000	1,260	21.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		29.00000	27	21.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		781.00000	822	21.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		97.00000	89	21.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		20.00000	21	35.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,335.00000	3,288	35.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		6.00000	7	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,322.00000	4,274	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,843.00000	1,891	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		8.00000	8	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		8.00000	8	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,173.00000	4,125	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		1,892.00000	1,941	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		8.00000	7	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		8.00000	9	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		4,124.00000	4,076	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call		1,793.00000	1,842	25.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put		9.00000	9	25.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call		1,307.00000	1,354	22.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put		23.00000	21	22.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call		861.00000	903	21.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put		77.00000	70	21.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		512.00000	543	21.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		228.00000	210	21.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call		7.00000	8	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put		4,223.00000	4,175	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.30760	8.25750		22.86	2,990,736.00	360	28,845.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		544.00000	564	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		537.00000	506	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		507.00000	523	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		600.00000	566	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		507.00000	523	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		600.00000	566	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		473.00000	488	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		666.00000	630	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		135.00000	137	30.39	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,427.00000	2,380	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		54.00000	55	34.16	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,097.00000	4,047	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		36.00000	37	34.97	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,779.00000	4,729	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		526.00000	542	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		568.00000	535	22.86	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 14/12/2009 Currency Future	9.90	Call			193.00000	197	28.53	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,835.00000	1,789	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			242.00000	248	27.16	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,485.00000	1,440	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			526.00000	542	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			568.00000	535	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			473.00000	488	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			666.00000	630	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			442.00000	455	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			734.00000	697	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			427.00000	439	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			769.00000	732	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			427.00000	439	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			769.00000	732	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			386.00000	397	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			878.00000	839	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			413.00000	425	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			805.00000	767	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,021.00000	1,055	21.03	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			163.00000	148	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			350.00000	359	25.01	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			992.00000	952	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			338.00000	348	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,031.00000	990	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			350.00000	359	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			992.00000	952	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			361.00000	371	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			954.00000	914	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			399.00000	410	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			841.00000	803	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			373.00000	384	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			916.00000	876	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			328.00000	336	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,070.00000	1,029	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			298.00000	306	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,191.00000	1,148	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			272.00000	279	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,315.00000	1,271	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			256.00000	263	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,399.00000	1,355	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			249.00000	255	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,442.00000	1,397	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			272.00000	279	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,315.00000	1,271	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			235.00000	240	27.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,528.00000	1,483	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		289.00000	296	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,232.00000	1,189	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		249.00000	255	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,442.00000	1,397	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		204.00000	209	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,747.00000	1,702	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		167.00000	171	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,059.00000	2,013	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		182.00000	186	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,924.00000	1,878	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		198.00000	203	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,791.00000	1,745	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		198.00000	203	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,791.00000	1,745	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		177.00000	181	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,969.00000	1,923	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		150.00000	153	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,242.00000	2,195	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		142.00000	145	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,334.00000	2,287	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		138.00000	141	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,381.00000	2,333	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		131.00000	134	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,474.00000	2,426	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		119.00000	121	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,661.00000	2,613	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		104.00000	106	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,897.00000	2,848	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		107.00000	109	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,849.00000	2,801	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		112.00000	115	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,755.00000	2,707	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		154.00000	157	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,196.00000	2,149	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		146.00000	149	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,288.00000	2,241	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		128.00000	130	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,520.00000	2,473	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		122.00000	124	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,614.00000	2,566	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		119.00000	121	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,661.00000	2,613	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		162.00000	166	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,105.00000	2,058	29.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Call			172.00000	175	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,014.00000	1,968	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			135.00000	137	30.39	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,427.00000	2,380	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			125.00000	127	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,567.00000	2,519	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			172.00000	175	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,014.00000	1,968	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			99.00000	101	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,992.00000	2,943	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			102.00000	103	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,944.00000	2,896	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			92.00000	94	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,135.00000	3,086	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			97.00000	98	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,039.00000	2,991	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			54.00000	55	34.16	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,097.00000	4,047	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			80.00000	81	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,423.00000	3,374	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			84.00000	85	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,326.00000	3,277	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			64.00000	66	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,807.00000	3,758	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			51.00000	52	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,194.00000	4,144	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			41.00000	41	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,583.00000	4,534	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			33.00000	33	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,975.00000	4,925	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			68.00000	70	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,711.00000	3,662	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			43.00000	44	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,486.00000	4,436	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			35.00000	35	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,877.00000	4,827	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			457.00000	471	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			700.00000	663	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			308.00000	316	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,150.00000	1,108	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			216.00000	221	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,659.00000	1,613	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			61.00000	62	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,903.00000	3,854	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			31.00000	31	35.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,074.00000	5,024	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		490.00000	505	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		632.00000	598	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		229.00000	234	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,571.00000	1,526	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		162.00000	166	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,105.00000	2,058	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		88.00000	89	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,230.00000	3,182	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		46.00000	46	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,388.00000	4,339	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		373.00000	384	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		916.00000	876	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		73.00000	74	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,615.00000	3,567	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		27.00000	27	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,369.00000	5,319	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		48.00000	49	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,291.00000	4,241	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		35.00000	35	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,877.00000	4,827	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		25.00000	25	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,468.00000	5,418	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		399.00000	410	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		841.00000	803	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		77.00000	78	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,519.00000	3,470	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		39.00000	39	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,681.00000	4,631	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		28.00000	28	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,270.00000	5,220	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		57.00000	58	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,000.00000	3,951	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		41.00000	41	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,583.00000	4,534	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		29.00000	30	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,172.00000	5,122	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		264.00000	270	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,357.00000	1,313	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		187.00000	191	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,880.00000	1,834	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		75.00000	76	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,567.00000	3,518	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		53.00000	53	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,145.00000	4,096	34.22	0.00	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			37.00000	38	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,730.00000	4,680	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			27.00000	27	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,320.00000	5,270	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			566.00000	586	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			508.00000	478	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			73.00000	74	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,615.00000	3,567	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			611.00000	633	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			454.00000	425	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			635.00000	658	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			427.00000	400	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			280.00000	287	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,273.00000	1,230	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			104.00000	106	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,897.00000	2,848	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			78.00000	79	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,471.00000	3,422	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			56.00000	57	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,048.00000	3,999	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			40.00000	40	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,632.00000	4,582	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			711.00000	736	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			354.00000	329	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			308.00000	316	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,150.00000	1,108	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			61.00000	62	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,903.00000	3,854	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			685.00000	709	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			377.00000	352	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			442.00000	455	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			734.00000	697	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			211.00000	215	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,703.00000	1,657	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			110.00000	112	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,802.00000	2,754	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			82.00000	83	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,374.00000	3,326	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			59.00000	60	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,952.00000	3,903	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			32.00000	32	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,024.00000	4,974	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			825.00000	854	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			267.00000	246	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			92.00000	94	32.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,135.00000	3,086	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			855.00000	885	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			248.00000	228	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			361.00000	371	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			954.00000	914	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			94.00000	96	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,087.00000	3,038	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			71.00000	72	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,663.00000	3,614	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			887.00000	917	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			229.00000	210	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			660.00000	683	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			402.00000	375	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			289.00000	296	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,232.00000	1,189	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			90.00000	91	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,182.00000	3,134	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			66.00000	68	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,759.00000	3,710	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			47.00000	48	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,339.00000	4,290	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			25.00000	25	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,517.00000	5,467	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			68.00000	70	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,711.00000	3,662	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			23.00000	23	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,665.00000	5,615	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			24.00000	24	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,566.00000	5,516	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			71.00000	72	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,663.00000	3,614	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			50.00000	50	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,242.00000	4,193	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			26.00000	26	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,418.00000	5,368	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			22.00000	22	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,764.00000	5,714	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			588.00000	609	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			481.00000	451	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			566.00000	586	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			508.00000	478	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			825.00000	854	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			267.00000	246	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			635.00000	658	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			427.00000	400	22.35	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	11.65	Call			78.00000	79	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,471.00000	3,422	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			40.00000	40	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,632.00000	4,582	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			21.00000	21	36.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,814.00000	5,763	36.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			738.00000	764	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			331.00000	307	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			29.00000	29	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,221.00000	5,171	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			795.00000	823	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			287.00000	265	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			30.00000	30	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,123.00000	5,073	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,130.00000	1,170	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			123.00000	113	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			413.00000	425	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			805.00000	767	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			44.00000	45	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,437.00000	4,387	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			35.00000	36	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,828.00000	4,778	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,171.00000	1,212	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			114.00000	104	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			919.00000	951	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			211.00000	193	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			338.00000	348	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,031.00000	990	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			115.00000	118	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,708.00000	2,660	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			82.00000	83	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,374.00000	3,326	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			30.00000	30	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,123.00000	5,073	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,093.00000	1,129	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			136.00000	122	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,427.00000	1,471	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			69.00000	63	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			825.00000	854	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			267.00000	246	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,471.00000	1,515	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			63.00000	58	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			167.00000	171	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,059.00000	2,013	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,383.00000	1,426	21.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.95	Put		75.00000	69	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		795.00000	823	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		287.00000	265	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		158.00000	161	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,150.00000	2,104	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		53.00000	53	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,145.00000	4,096	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,383.00000	1,426	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		75.00000	69	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,516.00000	1,560	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		58.00000	53	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,708.00000	4,758	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,213.00000	3,263	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		5.00000	5	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,744.00000	1,790	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		36.00000	33	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		9.00000	9	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,301.00000	7,251	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,958.00000	5,008	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,461.00000	3,511	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		4.00000	4	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,979.00000	2,027	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		22.00000	20	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		766.00000	793	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		309.00000	286	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		10.00000	10	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,053.00000	7,003	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,057.00000	1,092	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		149.00000	134	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		685.00000	709	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		377.00000	352	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		44.00000	45	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,437.00000	4,387	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,263.00000	3,312	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		5.00000	5	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,273.00000	2,322	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		15.00000	15	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,340.00000	1,383	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		82.00000	75	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,470.00000	2,520	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		13.00000	12	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		16.00000	16	36.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,359.00000	6,308	36.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.15	Call			11.00000	11	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,904.00000	6,854	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,511.00000	3,561	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			4.00000	3	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,519.00000	2,569	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			12.00000	11	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,560.00000	1,606	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			53.00000	48	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			11.00000	11	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,003.00000	6,953	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,412.00000	3,461	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			4.00000	4	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,421.00000	2,470	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			13.00000	13	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			10.00000	10	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,103.00000	7,052	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,362.00000	3,412	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			4.00000	4	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,371.00000	2,421	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			14.00000	13	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			10.00000	10	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,152.00000	7,102	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,611.00000	3,660	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			3.00000	3	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,618.00000	2,668	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			11.00000	10	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,651.00000	1,698	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			44.00000	40	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,660.00000	3,710	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			3.00000	3	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,668.00000	2,717	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			10.00000	10	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,697.00000	1,744	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			40.00000	36	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			12.00000	12	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,854.00000	6,804	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,810.00000	3,860	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			2.00000	2	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,816.00000	2,866	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			9.00000	8	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,837.00000	1,885	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			30.00000	27	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			986.00000	1,020	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			178.00000	162	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			187.00000	191	28.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,880.00000	1,834	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		13.00000	13	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,706.00000	6,656	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,909.00000	3,959	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		2.00000	2	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,915.00000	2,965	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		8.00000	8	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,932.00000	1,980	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		24.00000	22	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		14.00000	14	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,607.00000	6,557	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,959.00000	4,009	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		2.00000	2	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		2,965.00000	3,015	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		8.00000	7	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		15.00000	15	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,557.00000	6,507	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,009.00000	4,059	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		2.00000	1	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,015.00000	3,064	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		7.00000	7	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,027.00000	2,076	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		20.00000	19	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		15.00000	15	36.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,508.00000	6,457	36.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.42660	8.37440		22.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		0.00000	697	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		0.00000	621	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		646.00000	658	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		722.00000	681	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		628.00000	640	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		754.00000	713	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		595.00000	605	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		821.00000	779	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		188.00000	189	29.76	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,864.00000	2,812	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		115.00000	115	32.17	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,041.00000	3,989	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		446.00000	452	24.98	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,222.00000	1,176	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		322.00000	324	27.05	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,797.00000	1,748	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		664.00000	677	22.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		690.00000	650	22.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		611.00000	622	23.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.55	Put			787.00000	746	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			564.00000	573	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			889.00000	847	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			549.00000	558	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			924.00000	881	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			507.00000	515	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,033.00000	988	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			469.00000	476	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,145.00000	1,099	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			494.00000	501	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,070.00000	1,025	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			521.00000	529	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			996.00000	952	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			415.00000	419	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,340.00000	1,293	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			395.00000	399	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,421.00000	1,373	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			368.00000	372	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,544.00000	1,495	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			386.00000	390	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,461.00000	1,413	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			352.00000	355	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,627.00000	1,578	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			352.00000	355	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,627.00000	1,578	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			156.00000	157	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,282.00000	3,230	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			360.00000	363	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,585.00000	1,537	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			314.00000	317	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,840.00000	1,791	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			292.00000	295	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,968.00000	1,918	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			260.00000	262	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,186.00000	2,136	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			286.00000	288	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,011.00000	1,962	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			307.00000	310	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,882.00000	1,833	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			307.00000	310	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,882.00000	1,833	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			279.00000	281	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,055.00000	2,005	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			279.00000	281	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,055.00000	2,005	27.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.50	Call			238.00000	240	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,364.00000	2,313	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			233.00000	234	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,409.00000	2,358	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			243.00000	245	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,319.00000	2,268	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			228.00000	229	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,454.00000	2,403	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			214.00000	215	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,589.00000	2,538	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			192.00000	193	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,818.00000	2,767	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			173.00000	174	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,049.00000	2,997	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			177.00000	177	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,002.00000	2,951	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			184.00000	185	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,910.00000	2,858	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			180.00000	181	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,956.00000	2,905	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			205.00000	206	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,681.00000	2,629	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			209.00000	210	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,635.00000	2,584	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			196.00000	197	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,772.00000	2,721	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			188.00000	189	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,864.00000	2,812	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			201.00000	202	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,726.00000	2,675	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			218.00000	220	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,544.00000	2,493	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			228.00000	229	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,454.00000	2,403	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			209.00000	210	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,635.00000	2,584	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			170.00000	170	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,095.00000	3,043	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			160.00000	161	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,226.00000	3,174	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			166.00000	167	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,142.00000	3,090	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			166.00000	167	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,142.00000	3,090	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			163.00000	163	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 15/03/2010 Currency Future	11.40	Put		3,188.00000	3,137	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		148.00000	148	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,423.00000	3,371	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		160.00000	160	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,235.00000	3,183	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		142.00000	142	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,518.00000	3,466	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		153.00000	154	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,329.00000	3,277	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		150.00000	151	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,376.00000	3,324	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		336.00000	339	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,712.00000	1,663	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		292.00000	295	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,968.00000	1,918	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		266.00000	268	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,142.00000	2,092	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		255.00000	256	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,230.00000	2,180	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		105.00000	105	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,281.00000	4,229	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		377.00000	381	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,502.00000	1,454	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		150.00000	151	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,376.00000	3,324	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		59.00000	59	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,384.00000	5,332	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		405.00000	409	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,380.00000	1,333	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		205.00000	206	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,681.00000	2,629	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		64.00000	64	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,240.00000	5,188	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		425.00000	430	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,300.00000	1,253	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		68.00000	68	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,143.00000	5,091	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		435.00000	441	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,261.00000	1,214	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		184.00000	185	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,910.00000	2,858	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		70.00000	70	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,095.00000	5,043	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		458.00000	464	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,183.00000	1,137	24.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.30	Call			74.00000	74	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,999.00000	4,948	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			137.00000	137	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,612.00000	3,560	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			51.00000	51	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,626.00000	5,574	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			344.00000	347	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,669.00000	1,620	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			145.00000	145	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,470.00000	3,418	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			139.00000	140	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,565.00000	3,513	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			52.00000	53	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,578.00000	5,526	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			137.00000	137	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,612.00000	3,560	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			132.00000	132	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,707.00000	3,655	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			127.00000	127	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,802.00000	3,750	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			45.00000	45	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,821.00000	5,769	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			329.00000	332	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,755.00000	1,705	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			170.00000	170	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,095.00000	3,043	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			139.00000	140	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,565.00000	3,513	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			134.00000	134	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,660.00000	3,608	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			49.00000	50	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,675.00000	5,623	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			55.00000	56	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,481.00000	5,429	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			415.00000	419	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,340.00000	1,293	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			66.00000	66	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,191.00000	5,140	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			535.00000	543	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			960.00000	916	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			78.00000	78	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,904.00000	4,852	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			494.00000	501	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,070.00000	1,025	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			223.00000	224	28.90	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,499.00000	2,448	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		180.00000	181	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,956.00000	2,905	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		72.00000	72	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,047.00000	4,995	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		201.00000	202	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,726.00000	2,675	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		163.00000	163	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,188.00000	3,137	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		62.00000	62	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,288.00000	5,236	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		233.00000	234	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,409.00000	2,358	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		223.00000	224	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,499.00000	2,448	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		76.00000	76	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,951.00000	4,900	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		482.00000	489	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,107.00000	1,062	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		60.00000	61	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,336.00000	5,284	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		80.00000	81	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,856.00000	4,804	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		249.00000	251	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,274.00000	2,224	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		87.00000	88	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,713.00000	4,661	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		255.00000	256	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,230.00000	2,180	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		90.00000	90	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,665.00000	4,614	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		95.00000	95	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,571.00000	4,518	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		273.00000	275	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,098.00000	2,048	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		260.00000	262	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,186.00000	2,136	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		92.00000	93	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,618.00000	4,567	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		790.00000	808	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		516.00000	482	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		299.00000	302	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,925.00000	1,876	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		107.00000	107	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,233.00000	4,180	32.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.15	Call			767.00000	785	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			543.00000	508	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			838.00000	858	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			463.00000	431	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			329.00000	332	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,755.00000	1,705	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			111.00000	111	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,137.00000	4,084	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			863.00000	883	21.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			438.00000	407	21.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			113.00000	113	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,089.00000	4,036	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			703.00000	718	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			629.00000	591	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			286.00000	288	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,011.00000	1,962	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			273.00000	275	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,098.00000	2,048	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			100.00000	100	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,426.00000	4,373	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			814.00000	833	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			489.00000	456	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			322.00000	324	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,797.00000	1,748	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			109.00000	109	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,185.00000	4,132	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			888.00000	910	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			414.00000	383	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			344.00000	347	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,669.00000	1,620	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,027.00000	1,053	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			303.00000	277	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			386.00000	390	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,461.00000	1,413	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			113.00000	113	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,089.00000	4,036	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,058.00000	1,085	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			283.00000	258	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,088.00000	1,116	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			264.00000	240	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			405.00000	409	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,380.00000	1,333	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			117.00000	117	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,993.00000	3,941	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,120.00000	1,149	20.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.50	Put		246.00000	222	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,725.00000	4,777	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		3,235.00000	3,286	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		10.00000	10	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,792.00000	1,836	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		68.00000	60	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		102.00000	101	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,377.00000	4,325	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		19.00000	19	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,295.00000	7,242	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,975.00000	5,027	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,482.00000	3,534	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		8.00000	7	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		2,018.00000	2,064	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		43.00000	37	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		22.00000	22	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,048.00000	6,995	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		1,257.00000	1,292	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		183.00000	166	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		458.00000	464	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,183.00000	1,137	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		435.00000	441	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,261.00000	1,214	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		360.00000	363	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,585.00000	1,537	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		129.00000	129	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,755.00000	3,703	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,284.00000	3,336	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		10.00000	9	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,304.00000	2,354	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		30.00000	27	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,413.00000	1,451	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		138.00000	124	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		124.00000	124	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,850.00000	3,798	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		82.00000	83	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,808.00000	4,756	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,433.00000	3,484	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		8.00000	8	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,450.00000	2,500	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		25.00000	23	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,535.00000	1,575	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		111.00000	99	20.62	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 15/03/2010 Currency Future	5.90	Call			2,498.00000	2,549	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			24.00000	22	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,577.00000	1,618	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			102.00000	91	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,532.00000	3,584	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			7.00000	7	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,547.00000	2,597	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			23.00000	21	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,619.00000	1,661	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			95.00000	84	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			915.00000	937	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			390.00000	360	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,334.00000	3,385	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			9.00000	9	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,353.00000	2,402	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			28.00000	26	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,453.00000	1,492	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			129.00000	115	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,631.00000	3,683	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			7.00000	6	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,645.00000	2,695	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			20.00000	19	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,705.00000	1,748	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			80.00000	71	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			970.00000	994	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			345.00000	317	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,681.00000	3,732	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			6.00000	6	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,694.00000	2,744	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			19.00000	18	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,748.00000	1,792	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			74.00000	65	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			998.00000	1,023	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			324.00000	297	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			120.00000	120	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,945.00000	3,893	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,830.00000	3,881	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			2,841.00000	2,892	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			16.00000	15	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,881.00000	1,926	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			57.00000	50	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			85.00000	85	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,760.00000	4,709	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,879.00000	3,931	30.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.50	Put		5.00000	5	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,890.00000	2,941	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		15.00000	14	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,926.00000	1,972	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		52.00000	45	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,979.00000	4,031	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		4.00000	4	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,988.00000	3,039	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		14.00000	13	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,186.00000	1,217	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		211.00000	190	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,929.00000	3,981	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		5.00000	4	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,939.00000	2,990	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		14.00000	13	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,972.00000	2,018	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		47.00000	41	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,152.00000	1,182	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		228.00000	206	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,780.00000	3,832	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		6.00000	5	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,792.00000	2,842	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		17.00000	16	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,837.00000	1,881	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		62.00000	54	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		0.00000	4,080	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		0.00000	4	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		0.00000	3,089	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		0.00000	12	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		0.00000	2,112	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		0.00000	35	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		0.00000	1,254	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		0.00000	178	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.54540	8.49150		23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		785.00000	801	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		794.00000	756	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		767.00000	783	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		826.00000	787	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		749.00000	764	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		858.00000	819	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		716.00000	730	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		924.00000	884	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		189.00000	190	30.44	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,847.00000	3,795	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		527.00000	536	25.14	0.00	0	2,533.00

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	Put			1,436.00000	1,390	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			732.00000	747	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			891.00000	851	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			684.00000	697	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			992.00000	951	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			669.00000	681	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,027.00000	986	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			625.00000	637	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,134.00000	1,091	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			654.00000	666	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,062.00000	1,021	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			612.00000	623	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,170.00000	1,127	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			574.00000	583	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,282.00000	1,238	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			586.00000	596	24.51	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,244.00000	1,201	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			599.00000	609	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,207.00000	1,164	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			639.00000	651	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,098.00000	1,056	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			506.00000	514	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,515.00000	1,469	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			477.00000	484	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,635.00000	1,588	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			496.00000	504	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,554.00000	1,508	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			458.00000	465	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,717.00000	1,669	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			486.00000	493	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,595.00000	1,548	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			206.00000	208	30.07	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,614.00000	3,562	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			467.00000	474	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,676.00000	1,629	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			417.00000	422	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,925.00000	1,877	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			392.00000	398	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,050.00000	2,002	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			354.00000	359	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,263.00000	2,214	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			384.00000	390	27.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,092.00000	2,044	27.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			408.00000	415	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,967.00000	1,919	26.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.40	Call			527.00000	536	25.14	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,436.00000	1,390	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			997.00000	1,020	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			506.00000	474	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			450.00000	456	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,758.00000	1,710	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			433.00000	439	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,841.00000	1,793	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			400.00000	406	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,008.00000	1,961	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			369.00000	374	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,177.00000	2,129	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			174.00000	175	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,082.00000	4,030	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			973.00000	995	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			532.00000	500	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			441.00000	447	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,800.00000	1,752	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			425.00000	430	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,883.00000	1,835	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			376.00000	382	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,135.00000	2,086	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			361.00000	367	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,220.00000	2,171	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			171.00000	172	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,129.00000	4,077	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			905.00000	925	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			614.00000	580	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			433.00000	439	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,841.00000	1,793	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			369.00000	374	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,177.00000	2,129	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			341.00000	345	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,349.00000	2,300	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			163.00000	164	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,271.00000	4,219	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			843.00000	861	22.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			701.00000	665	22.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			408.00000	415	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,967.00000	1,919	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			361.00000	367	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,220.00000	2,171	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			347.00000	352	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,306.00000	2,257	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			334.00000	339	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 14/06/2010 Currency Future	10.55	Put		2,393.00000	2,343	27.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		322.00000	326	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,480.00000	2,430	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		155.00000	156	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,414.00000	4,361	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		927.00000	948	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		586.00000	552	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		441.00000	447	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,800.00000	1,752	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		165.00000	167	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,224.00000	4,171	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,126.00000	1,153	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		385.00000	358	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		517.00000	525	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,475.00000	1,429	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		425.00000	430	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,883.00000	1,835	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,154.00000	1,182	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		363.00000	336	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		450.00000	456	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,758.00000	1,710	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		185.00000	187	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,894.00000	3,842	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,183.00000	1,211	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		341.00000	316	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		538.00000	547	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,397.00000	1,352	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		517.00000	525	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,475.00000	1,429	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		182.00000	184	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,941.00000	3,889	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,212.00000	1,241	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		321.00000	296	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		550.00000	559	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,358.00000	1,313	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,743.00000	4,796	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,258.00000	3,311	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		16.00000	16	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,857.00000	1,901	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		115.00000	106	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		884.00000	903	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		642.00000	608	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		258.00000	261	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,017.00000	2,966	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 14/06/2010 Currency Future	14.25	Call			99.00000	100	33.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,858.00000	5,804	33.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			54.00000	54	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,312.00000	7,259	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,992.00000	5,046	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,505.00000	3,558	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			13.00000	13	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,073.00000	2,120	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			81.00000	75	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			282.00000	286	28.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,791.00000	2,740	28.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			168.00000	169	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,177.00000	4,124	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			106.00000	107	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,615.00000	5,562	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			60.00000	60	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,068.00000	7,015	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,381.00000	1,418	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			240.00000	223	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			561.00000	571	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,320.00000	1,275	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			496.00000	504	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,554.00000	1,508	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			209.00000	211	29.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,568.00000	3,516	29.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,307.00000	3,360	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			16.00000	15	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,346.00000	2,396	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			55.00000	50	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,494.00000	1,533	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			202.00000	187	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			263.00000	266	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,971.00000	2,920	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			135.00000	136	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,844.00000	4,791	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,533.00000	2,584	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			42.00000	38	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,651.00000	1,692	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			159.00000	147	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			199.00000	201	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,707.00000	3,655	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			144.00000	145	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,652.00000	4,600	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			250.00000	252	29.17	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	11.35	Put		3,108.00000	3,057	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		176.00000	178	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,035.00000	3,983	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		129.00000	130	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,987.00000	4,934	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,554.00000	3,608	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		13.00000	12	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,580.00000	2,631	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		39.00000	35	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,691.00000	1,733	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		150.00000	138	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,022.00000	1,045	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		480.00000	450	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		241.00000	244	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,200.00000	3,148	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		125.00000	126	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,084.00000	5,030	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,406.00000	3,459	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		15.00000	14	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,439.00000	2,489	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		48.00000	44	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,571.00000	1,612	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		180.00000	166	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		950.00000	971	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		558.00000	526	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		328.00000	332	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,436.00000	2,387	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		229.00000	231	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,337.00000	3,286	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		120.00000	120	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,228.00000	5,175	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,357.00000	3,410	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		15.00000	14	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,393.00000	2,442	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		51.00000	47	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,532.00000	1,572	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		191.00000	177	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		225.00000	227	29.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,383.00000	3,332	29.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		160.00000	162	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,319.00000	4,266	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		118.00000	118	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,276.00000	5,223	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		316.00000	320	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,524.00000	2,474	27.97	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 14/06/2010 Currency Future	11.70	Call			221.00000	223	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,429.00000	3,378	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			158.00000	159	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,366.00000	4,314	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			116.00000	117	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,325.00000	5,271	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			237.00000	240	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,246.00000	3,194	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			123.00000	124	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,132.00000	5,079	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,604.00000	3,657	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			12.00000	12	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,627.00000	2,678	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			36.00000	33	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,732.00000	1,775	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			140.00000	129	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,047.00000	1,071	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			455.00000	426	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			354.00000	359	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,263.00000	2,214	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			245.00000	248	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,154.00000	3,103	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			127.00000	128	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,035.00000	4,982	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,653.00000	3,707	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			12.00000	11	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,675.00000	2,726	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			33.00000	31	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,773.00000	1,816	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			132.00000	121	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,073.00000	1,098	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			431.00000	402	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,703.00000	3,756	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			11.00000	11	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,723.00000	2,774	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			31.00000	28	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,815.00000	1,859	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			123.00000	113	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,099.00000	1,125	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			408.00000	380	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			254.00000	257	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,063.00000	3,011	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			179.00000	181	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,988.00000	3,936	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			131.00000	132	32.10	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	13.30	Put		4,939.00000	4,886	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,852.00000	3,905	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		10.00000	10	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,866.00000	2,918	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		25.00000	23	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,942.00000	1,987	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		101.00000	92	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		268.00000	271	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,926.00000	2,875	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		137.00000	138	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,796.00000	4,743	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,901.00000	3,955	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		10.00000	9	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,914.00000	2,966	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		23.00000	21	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,985.00000	2,031	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		94.00000	86	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		272.00000	275	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,881.00000	2,830	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		192.00000	194	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,800.00000	3,748	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		139.00000	140	31.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,748.00000	4,695	31.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,951.00000	4,004	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		9.00000	9	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,963.00000	3,015	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		21.00000	19	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		2,029.00000	2,075	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		87.00000	80	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,242.00000	1,272	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		301.00000	277	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		277.00000	280	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,836.00000	2,785	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		195.00000	197	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,754.00000	3,702	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		142.00000	143	31.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,700.00000	4,647	31.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		4,000.00000	4,053	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		9.00000	8	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,011.00000	3,064	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		19.00000	19	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,273.00000	1,308	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		281.00000	263	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,802.00000	3,856	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		11.00000	10	27.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,818.00000	2,870	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			27.00000	24	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,899.00000	1,944	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			108.00000	99	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			0.00000	93	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			0.00000	6,048	33.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.18150		13.22910		9.50	83,728,888.00	6,352	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call			61.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put			82.00000	69	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call			85.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put			56.00000	19	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call			127.00000	32	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put			48.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call			172.00000	82	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put			43.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			341.00000	282	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			11.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call			209.00000	132	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put			30.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			42.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			113.00000	119	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call			127.00000	32	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put			48.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call			294.00000	231	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put			15.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call			172.00000	81	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put			43.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call			437.00000	382	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put			7.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call			484.00000	432	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put			5.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call			532.00000	481	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put			3.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call			680.00000	632	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put			1.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call			581.00000	532	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put			2.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call			388.00000	332	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put			9.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			33.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			204.00000	219	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			37.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			158.00000	169	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			31.00000	0	9.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.45	Put			252.00000	269	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			4.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			675.00000	719	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			17.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			388.00000	419	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			14.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			434.00000	469	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			11.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			481.00000	519	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			5.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			626.00000	669	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			822.00000	868	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			3.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			724.00000	769	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			4.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			675.00000	718	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			2.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			773.00000	819	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			921.00000	968	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			971.00000	1,019	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,021.00000	1,069	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,071.00000	1,118	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			872.00000	919	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,421.00000	1,468	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,671.00000	1,718	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,171.00000	2,218	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,871.00000	1,919	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,771.00000	1,819	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,821.00000	1,868	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,671.00000	1,719	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,171.00000	1,219	9.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,321.00000	1,369	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,471.00000	1,519	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,571.00000	1,619	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,621.00000	1,669	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,721.00000	1,769	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,421.00000	1,469	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,521.00000	1,569	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,371.00000	1,419	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,371.00000	1,419	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,271.00000	1,319	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,121.00000	1,169	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,221.00000	1,269	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,121.00000	2,169	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,921.00000	1,969	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,121.00000	2,169	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,821.00000	1,869	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,221.00000	2,269	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,021.00000	2,069	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			921.00000	969	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,621.00000	1,669	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,971.00000	2,019	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,321.00000	2,369	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	9.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.90	Put			2,671.00000	2,719	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,921.00000	2,969	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,621.00000	2,669	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,421.00000	2,468	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,471.00000	2,519	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,371.00000	2,419	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,521.00000	2,569	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,371.00000	2,419	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,121.00000	3,169	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,771.00000	2,819	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,871.00000	2,919	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,271.00000	3,319	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,971.00000	3,019	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,171.00000	3,219	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,371.00000	3,419	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,471.00000	3,519	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,521.00000	3,569	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,221.00000	3,269	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,021.00000	3,069	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,571.00000	3,619	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,921.00000	3,969	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,821.00000	3,869	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,271.00000	4,319	9.50	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,571.00000	4,619	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,171.00000	5,219	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,771.00000	5,819	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,921.00000	5,969	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,571.00000	5,619	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,121.00000	5,169	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,021.00000	5,069	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,521.00000	5,569	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,021.00000	4,069	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,071.00000	3,119	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,571.00000	2,619	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,871.00000	1,919	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,071.00000	2,119	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,171.00000	2,219	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,271.00000	2,319	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,571.00000	1,618	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,071.00000	2,118	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,921.00000	1,968	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,321.00000	2,368	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,571.00000	2,618	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,671.00000	2,719	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,421.00000	2,469	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	9.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.20	Put			2,971.00000	3,019	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,671.00000	2,718	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,871.00000	2,918	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,721.00000	2,769	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,821.00000	2,869	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,171.00000	3,219	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,771.00000	2,818	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,071.00000	3,118	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,371.00000	3,418	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,571.00000	3,618	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,471.00000	3,519	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,671.00000	3,719	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,771.00000	3,819	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,671.00000	3,719	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,871.00000	3,918	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,321.00000	3,369	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,421.00000	3,469	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,621.00000	3,669	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,721.00000	3,769	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,921.00000	2,968	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,121.00000	3,168	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,621.00000	3,668	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,121.00000	4,169	9.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,221.00000	4,269	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,321.00000	4,369	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,421.00000	4,469	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,221.00000	5,269	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,321.00000	5,369	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,421.00000	5,469	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,621.00000	5,669	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,721.00000	5,769	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,821.00000	5,869	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,621.00000	4,669	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,721.00000	4,769	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,821.00000	4,869	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,921.00000	4,969	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,721.00000	4,769	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,921.00000	4,969	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,221.00000	5,269	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,421.00000	5,469	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,271.00000	5,319	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,371.00000	5,419	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,471.00000	5,519	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,671.00000	5,719	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,871.00000	5,919	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	9.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.20	Put		5,971.00000	6,019	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		5,621.00000	5,668	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		5,821.00000	5,868	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put		6,021.00000	6,069	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put		6,121.00000	6,168	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put		6,221.00000	6,269	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put		6,321.00000	6,368	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		5,671.00000	5,719	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put		6,071.00000	6,119	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		6,171.00000	6,219	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		4,171.00000	4,219	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put		4,371.00000	4,419	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put		4,471.00000	4,519	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,671.00000	4,719	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put		4,771.00000	4,819	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		4,871.00000	4,919	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		4,971.00000	5,019	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		3,871.00000	3,919	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		3,971.00000	4,019	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		4,071.00000	4,119	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		4,171.00000	4,219	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,671.00000	4,719	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		3,421.00000	3,469	9.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,921.00000	3,969	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,821.00000	3,868	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,121.00000	4,168	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,321.00000	4,368	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,221.00000	3,269	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,621.00000	2,669	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,321.00000	1,368	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			8.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			529.00000	569	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			822.00000	869	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			6.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			577.00000	618	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,171.00000	1,218	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			29.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			300.00000	319	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			6.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			577.00000	619	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			5.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			626.00000	669	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,121.00000	1,169	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,071.00000	1,119	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			22.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			343.00000	368	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			14.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			434.00000	468	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			22.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			343.00000	369	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			33.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			204.00000	218	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,329.00000	5,282	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,829.00000	3,782	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,329.00000	2,282	9.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			829.00000	782	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,171.00000	5,219	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,671.00000	6,719	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,779.00000	5,732	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			4,279.00000	4,232	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,779.00000	2,731	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			1,279.00000	1,231	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call			6,029.00000	5,982	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call			4,529.00000	4,482	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call			3,029.00000	2,982	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call			1,529.00000	1,481	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			341.00000	282	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			11.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call			249.00000	182	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put			20.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call			779.00000	731	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call			929.00000	882	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			829.00000	782	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call			729.00000	682	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call			630.00000	582	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put			1.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call			979.00000	932	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call			879.00000	832	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put			0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call			630.00000	581	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put			1.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call			581.00000	532	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put			2.00000	0	9.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.60	Call		17.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		388.00000	419	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		779.00000	732	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		0.00000	0	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		294.00000	232	9.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		15.00000	0	9.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.47210	13.43620		20.13	929,574.90	69	19,970.00
£ / R On 14/09/2009 Currency Future	13.45	Call		556.00000	560	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		570.00000	537	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		576.00000	580	19.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		540.00000	508	19.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		576.00000	580	19.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		540.00000	508	19.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		619.00000	623	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		482.00000	451	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		714.00000	722	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		378.00000	350	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		641.00000	646	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		455.00000	424	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		518.00000	520	20.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		632.00000	598	20.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		597.00000	601	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		511.00000	479	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		689.00000	696	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		402.00000	374	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		664.00000	671	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		428.00000	399	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		689.00000	696	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		402.00000	374	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		771.00000	781	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		335.00000	309	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		802.00000	812	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		316.00000	290	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		833.00000	845	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		297.00000	273	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		933.00000	946	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		247.00000	224	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		866.00000	878	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		280.00000	256	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		741.00000	750	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		354.00000	328	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		500.00000	501	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		663.00000	629	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		482.00000	483	20.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		696.00000	661	20.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.10	Call			354.00000	353	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,018.00000	981	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			434.00000	435	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			798.00000	762	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			406.00000	405	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			869.00000	833	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			420.00000	420	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			834.00000	797	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			406.00000	405	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			869.00000	833	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			367.00000	365	21.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			980.00000	943	21.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			313.00000	311	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,127.00000	1,089	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			328.00000	326	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,092.00000	1,054	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			354.00000	353	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,018.00000	981	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			286.00000	283	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,199.00000	1,161	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			260.00000	257	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,274.00000	1,235	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			248.00000	245	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,312.00000	1,273	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			299.00000	297	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,163.00000	1,125	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			176.00000	172	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,589.00000	1,550	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			135.00000	132	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,799.00000	1,760	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			78.00000	75	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,242.00000	2,203	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			103.00000	100	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,017.00000	1,978	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			115.00000	112	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,929.00000	1,890	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			128.00000	125	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,842.00000	1,803	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			176.00000	172	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,589.00000	1,550	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			225.00000	222	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,389.00000	1,350	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			194.00000	191	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,508.00000	1,469	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			135.00000	132	22.27	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.10	Put		1,799.00000	1,760	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		150.00000	147	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,714.00000	1,675	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		167.00000	163	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,631.00000	1,591	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		143.00000	139	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,757.00000	1,717	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		158.00000	155	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,672.00000	1,633	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		185.00000	181	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,548.00000	1,509	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		167.00000	163	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,631.00000	1,591	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		109.00000	106	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,973.00000	1,934	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		122.00000	118	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,886.00000	1,846	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		204.00000	201	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,468.00000	1,429	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		103.00000	100	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,017.00000	1,978	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		78.00000	75	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,242.00000	2,203	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		93.00000	89	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		2,106.00000	2,067	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		74.00000	71	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,288.00000	2,249	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		70.00000	67	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,333.00000	2,294	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		88.00000	84	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,151.00000	2,112	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		273.00000	270	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,236.00000	1,198	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		62.00000	59	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,426.00000	2,387	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		214.00000	211	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,428.00000	1,389	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		185.00000	181	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,548.00000	1,509	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		98.00000	94	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,062.00000	2,022	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		299.00000	297	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,163.00000	1,125	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		379.00000	378	21.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		943.00000	906	21.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.95	Call			392.00000	391	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			906.00000	869	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			343.00000	341	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,057.00000	1,019	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			236.00000	233	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,350.00000	1,311	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			109.00000	106	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,973.00000	1,934	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			55.00000	52	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,519.00000	2,480	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			98.00000	94	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,062.00000	2,022	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			62.00000	59	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,426.00000	2,387	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			55.00000	52	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,519.00000	2,480	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			49.00000	46	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,613.00000	2,574	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			43.00000	41	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,707.00000	2,669	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			143.00000	139	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,757.00000	1,717	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			83.00000	79	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,197.00000	2,157	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			66.00000	63	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,380.00000	2,341	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			83.00000	79	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,197.00000	2,157	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			59.00000	56	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,472.00000	2,434	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			52.00000	49	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,566.00000	2,527	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			46.00000	43	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,660.00000	2,621	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			273.00000	270	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,236.00000	1,198	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			34.00000	32	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,898.00000	2,860	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			343.00000	341	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,057.00000	1,019	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			214.00000	211	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,428.00000	1,389	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			128.00000	125	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,842.00000	1,803	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			225.00000	222	22.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.60	Put			1,389.00000	1,350	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			450.00000	450	21.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			763.00000	728	21.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			420.00000	420	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			834.00000	797	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			367.00000	365	21.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			980.00000	943	21.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			236.00000	233	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,350.00000	1,311	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			434.00000	435	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			798.00000	762	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			466.00000	466	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			729.00000	694	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			286.00000	283	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,199.00000	1,161	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			537.00000	539	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			600.00000	567	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			500.00000	501	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			663.00000	629	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,336.00000	5,372	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,836.00000	3,872	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,349.00000	2,382	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			13.00000	10	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,038.00000	1,054	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			202.00000	182	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			12.00000	11	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,676.00000	3,639	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			1.00000	1	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,165.00000	5,129	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,664.00000	6,628	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,786.00000	5,822	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,286.00000	4,322	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,790.00000	2,825	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			4.00000	3	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,390.00000	1,412	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			103.00000	90	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			22.00000	20	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,236.00000	3,198	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			3.00000	2	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,716.00000	4,680	22.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,214.00000	6,178	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		6,036.00000	6,072	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,536.00000	4,572	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		3,038.00000	3,073	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		2.00000	1	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,604.00000	1,630	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		68.00000	58	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		30.00000	28	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		2,994.00000	2,956	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		4.00000	3	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,468.00000	4,431	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		5,964.00000	5,928	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		714.00000	722	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		378.00000	350	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		1,003.00000	1,018	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		216.00000	196	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,112.00000	1,130	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		176.00000	158	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		967.00000	982	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		231.00000	210	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		899.00000	912	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		263.00000	240	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,150.00000	1,168	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		164.00000	146	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,075.00000	1,092	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		189.00000	170	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		866.00000	878	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		280.00000	256	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		833.00000	845	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		297.00000	273	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		597.00000	601	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		511.00000	479	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		482.00000	483	20.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		696.00000	661	20.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		967.00000	982	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		231.00000	210	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		664.00000	671	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		428.00000	399	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.67300	13.63530		20.49	0.00	0	12,380.00
£ / R On 14/12/2009 Currency Future	13.65	Call		802.00000	806	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		817.00000	783	20.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.60	Call			822.00000	826	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			786.00000	753	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			822.00000	826	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			786.00000	753	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			862.00000	866	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			726.00000	693	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			946.00000	952	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			610.00000	579	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			882.00000	886	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			697.00000	663	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			802.00000	806	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			817.00000	783	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			764.00000	767	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			879.00000	844	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			842.00000	846	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			757.00000	723	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			924.00000	929	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			638.00000	606	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			764.00000	767	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			879.00000	844	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			902.00000	907	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			667.00000	634	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			996.00000	1,003	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			561.00000	530	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			1,025.00000	1,032	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			539.00000	509	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			1,054.00000	1,062	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			518.00000	489	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,143.00000	1,153	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			458.00000	430	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,113.00000	1,122	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			478.00000	449	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			822.00000	826	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			786.00000	753	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			746.00000	749	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			911.00000	876	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			783.00000	786	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			848.00000	813	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			729.00000	731	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			944.00000	908	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			571.00000	571	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,236.00000	1,198	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			679.00000	681	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,044.00000	1,008	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			664.00000	665	21.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.05	Put			1,079.00000	1,042	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			664.00000	665	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,079.00000	1,042	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			644.00000	645	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,109.00000	1,072	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			589.00000	589	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,203.00000	1,166	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			520.00000	519	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,335.00000	1,296	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			554.00000	553	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,268.00000	1,230	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			537.00000	536	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,301.00000	1,263	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			504.00000	503	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,369.00000	1,330	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			389.00000	387	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,654.00000	1,614	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			402.00000	400	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,617.00000	1,577	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			473.00000	472	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,438.00000	1,399	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			444.00000	442	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,508.00000	1,469	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			416.00000	413	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,581.00000	1,540	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			364.00000	361	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,729.00000	1,688	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			340.00000	337	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,805.00000	1,764	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			318.00000	315	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,883.00000	1,842	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			240.00000	236	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,205.00000	2,163	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			644.00000	645	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,109.00000	1,072	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			607.00000	607	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,172.00000	1,134	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			712.00000	714	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			977.00000	941	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			473.00000	472	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,438.00000	1,399	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			625.00000	626	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,140.00000	1,103	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			488.00000	487	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,403.00000	1,364	21.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.65	Call			458.00000	456	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,473.00000	1,433	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			430.00000	427	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,544.00000	1,504	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			329.00000	326	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,844.00000	1,803	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			729.00000	731	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			944.00000	908	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			695.00000	697	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,010.00000	974	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			625.00000	626	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,140.00000	1,103	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			488.00000	487	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,403.00000	1,364	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			377.00000	374	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,691.00000	1,651	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			458.00000	456	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,473.00000	1,433	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			352.00000	349	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,767.00000	1,726	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			712.00000	714	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			977.00000	941	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			537.00000	536	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,301.00000	1,263	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			389.00000	387	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,654.00000	1,614	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			554.00000	553	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,268.00000	1,230	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,335.00000	5,373	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,841.00000	3,877	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			6.00000	4	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,411.00000	2,440	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			76.00000	67	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,238.00000	1,250	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			403.00000	377	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			208.00000	204	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,372.00000	2,331	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			64.00000	61	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,729.00000	3,688	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			17.00000	16	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,182.00000	5,143	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			4.00000	4	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,669.00000	6,631	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,785.00000	5,823	19.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,287.00000	4,324	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			2.00000	1	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,824.00000	2,856	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			39.00000	33	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,549.00000	1,566	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			264.00000	243	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			287.00000	283	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,001.00000	1,960	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			93.00000	89	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,307.00000	3,266	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			26.00000	24	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,741.00000	4,701	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			6.00000	6	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,221.00000	6,183	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,035.00000	6,073	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,536.00000	4,574	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			1.00000	1	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,061.00000	3,095	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			26.00000	22	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,738.00000	1,758	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			203.00000	185	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			113.00000	110	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,078.00000	3,037	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			32.00000	30	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,497.00000	4,457	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			8.00000	7	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			5,973.00000	5,934	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			902.00000	907	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			667.00000	634	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,174.00000	1,185	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			439.00000	412	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,371.00000	1,385	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			336.00000	312	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,304.00000	1,316	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			368.00000	343	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,174.00000	1,185	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			439.00000	412	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,271.00000	1,283	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			385.00000	360	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			1,206.00000	1,217	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			421.00000	394	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			1,083.00000	1,092	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			498.00000	469	19.49	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.25	Call			968.00000	975	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			583.00000	552	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			679.00000	681	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,044.00000	1,008	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			924.00000	929	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			638.00000	606	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			1,025.00000	1,032	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			539.00000	509	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			729.00000	731	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			944.00000	908	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			1,054.00000	1,062	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			518.00000	489	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			996.00000	1,003	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			561.00000	530	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			783.00000	786	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			848.00000	813	20.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.86590		13.82770		21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			1,022.00000	1,040	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,044.00000	1,024	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			1,041.00000	1,059	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,013.00000	993	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			1,080.00000	1,098	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			952.00000	932	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			1,163.00000	1,183	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			835.00000	817	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			1,100.00000	1,119	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			922.00000	903	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			985.00000	1,002	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,107.00000	1,086	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			1,060.00000	1,078	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			983.00000	963	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			1,142.00000	1,161	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			864.00000	845	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			1,121.00000	1,140	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			893.00000	874	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,362.00000	4,398	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			34.00000	32	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,393.00000	3,430	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			65.00000	64	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,476.00000	2,509	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			148.00000	144	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,707.00000	1,735	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			379.00000	370	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			807.00000	822	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,480.00000	1,456	22.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.50	Call			577.00000	587	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,249.00000	2,221	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			421.00000	428	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,093.00000	3,062	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			310.00000	315	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			3,982.00000	3,949	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,267.00000	4,303	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			39.00000	37	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,295.00000	3,333	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			67.00000	67	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,390.00000	2,424	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			163.00000	158	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,640.00000	1,668	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			412.00000	402	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			779.00000	793	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,552.00000	1,527	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			559.00000	568	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,331.00000	2,302	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			408.00000	415	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,181.00000	3,149	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			301.00000	306	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,073.00000	4,040	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,172.00000	4,208	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			44.00000	42	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,198.00000	3,235	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			70.00000	69	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,306.00000	2,339	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			178.00000	173	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,575.00000	1,603	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			447.00000	437	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			753.00000	766	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,625.00000	1,600	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			542.00000	551	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,414.00000	2,385	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			396.00000	402	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,269.00000	3,237	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			292.00000	297	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,165.00000	4,131	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,078.00000	4,114	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			50.00000	48	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,100.00000	3,138	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			73.00000	72	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,223.00000	2,256	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			195.00000	190	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,512.00000	1,539	19.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.80	Put			484.00000	473	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			727.00000	740	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,699.00000	1,674	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			526.00000	534	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,498.00000	2,468	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			385.00000	391	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,357.00000	3,325	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			284.00000	288	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,256.00000	4,222	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,931.00000	3,968	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			53.00000	53	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,963.00000	2,998	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			85.00000	82	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			2,105.00000	2,136	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			228.00000	221	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,429.00000	1,452	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			551.00000	536	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			691.00000	703	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,813.00000	1,787	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			501.00000	509	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,623.00000	2,593	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			367.00000	373	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,489.00000	3,457	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			266.00000	272	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,389.00000	4,356	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			4,029.00000	4,067	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			51.00000	51	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,054.00000	3,089	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			77.00000	73	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,183.00000	2,215	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			206.00000	199	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,484.00000	1,508	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			506.00000	492	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			715.00000	727	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,737.00000	1,711	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			517.00000	526	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,539.00000	2,510	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			379.00000	385	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,401.00000	3,369	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			278.00000	284	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,300.00000	4,268	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,314.00000	4,351	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			37.00000	35	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,344.00000	3,382	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			66.00000	66	21.04	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	11.55	Call			2,433.00000	2,467	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			155.00000	151	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,673.00000	1,702	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			396.00000	386	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			793.00000	807	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,516.00000	1,491	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			568.00000	577	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,290.00000	2,261	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			415.00000	421	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,137.00000	3,105	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			306.00000	310	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,028.00000	3,994	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,125.00000	4,161	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			47.00000	45	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,149.00000	3,187	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			71.00000	71	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,264.00000	2,298	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			187.00000	182	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,543.00000	1,570	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			465.00000	455	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			740.00000	753	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,662.00000	1,637	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			534.00000	542	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,456.00000	2,426	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			390.00000	396	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,313.00000	3,281	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			288.00000	293	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,210.00000	4,177	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			4,219.00000	4,255	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			42.00000	39	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			3,246.00000	3,284	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			69.00000	68	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			2,348.00000	2,381	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			170.00000	166	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,607.00000	1,635	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			430.00000	419	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			766.00000	779	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,588.00000	1,563	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			550.00000	559	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,373.00000	2,344	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			402.00000	409	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,225.00000	3,193	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			297.00000	301	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,119.00000	4,085	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.05750		14.01540		21.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.00	Call		1,190.00000	1,202	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,174.00000	1,144	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,208.00000	1,220	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,143.00000	1,113	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,227.00000	1,239	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,111.00000	1,082	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,436.00000	1,452	19.91	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put		820.00000	794	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,306.00000	1,320	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		990.00000	962	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		453.00000	456	26.01	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,937.00000	3,898	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,246.00000	1,259	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,081.00000	1,051	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,153.00000	1,165	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,237.00000	1,207	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,135.00000	1,147	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,270.00000	1,239	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,285.00000	1,299	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,020.00000	992	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,306.00000	1,320	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		990.00000	962	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,171.00000	1,183	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,206.00000	1,176	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,227.00000	1,239	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,111.00000	1,082	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,391.00000	1,406	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		875.00000	849	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,413.00000	1,429	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		848.00000	821	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,506.00000	1,524	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		741.00000	716	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,459.00000	1,475	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		793.00000	768	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,266.00000	1,279	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,050.00000	1,021	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		989.00000	998	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,573.00000	1,541	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,067.00000	1,078	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,401.00000	1,370	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,053.00000	2,079	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		387.00000	372	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,724.00000	1,747	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		559.00000	540	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		795.00000	801	23.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.35	Put			2,129.00000	2,094	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			610.00000	614	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,944.00000	2,907	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			470.00000	473	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,805.00000	3,766	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			365.00000	367	26.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,699.00000	4,659	26.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,088.00000	2,115	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			372.00000	357	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,755.00000	1,779	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			540.00000	521	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,482.00000	1,499	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			767.00000	742	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,083.00000	1,094	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,368.00000	1,337	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			806.00000	813	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,090.00000	2,055	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			617.00000	622	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,902.00000	2,864	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			476.00000	479	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,761.00000	3,722	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			369.00000	371	26.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,654.00000	4,614	26.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,425.00000	5,467	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			10.00000	9	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,985.00000	4,025	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			70.00000	68	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,627.00000	2,660	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			212.00000	202	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,581.00000	1,599	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			666.00000	642	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			650.00000	654	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,734.00000	2,697	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			441.00000	444	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,026.00000	3,986	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			284.00000	287	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,368.00000	5,329	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			164.00000	166	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,749.00000	6,708	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,870.00000	5,912	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			5.00000	4	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,409.00000	4,448	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			43.00000	41	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			3,009.00000	3,044	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			143.00000	136	19.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.65	Call		1,851.00000	1,875	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		485.00000	468	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		731.00000	737	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,366.00000	2,330	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		495.00000	498	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,629.00000	3,591	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		333.00000	337	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,968.00000	4,929	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		194.00000	196	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,329.00000	6,288	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,118.00000	6,160	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	3	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,647.00000	4,687	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		32.00000	30	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,233.00000	3,271	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		117.00000	113	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		2,018.00000	2,044	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		403.00000	387	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		784.00000	790	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,168.00000	2,133	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		528.00000	532	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,413.00000	3,374	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		360.00000	362	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,745.00000	4,705	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		212.00000	215	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,097.00000	6,057	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,551.00000	4,591	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		36.00000	34	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,606.00000	3,645	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		91.00000	88	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,710.00000	2,743	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		195.00000	186	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,950.00000	1,976	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		435.00000	418	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		1,019.00000	1,029	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,504.00000	1,472	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		762.00000	768	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,247.00000	2,211	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		588.00000	592	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,072.00000	3,034	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,701.00000	3,740	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		85.00000	82	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,794.00000	2,828	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		179.00000	171	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		1,051.00000	1,061	21.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.40	Put		1,435.00000	1,404	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		602.00000	606	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		2,987.00000	2,949	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		464.00000	467	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,849.00000	3,810	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,695.00000	4,735	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		30.00000	28	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,748.00000	3,787	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		83.00000	80	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,837.00000	2,871	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		171.00000	163	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		447.00000	450	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		3,981.00000	3,942	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		945.00000	954	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,680.00000	1,647	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		712.00000	718	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,447.00000	2,410	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		549.00000	554	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,284.00000	3,246	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		424.00000	427	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,159.00000	4,119	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		878.00000	886	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,863.00000	1,829	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		667.00000	672	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,651.00000	2,614	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		514.00000	518	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,499.00000	3,461	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		398.00000	400	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,382.00000	4,343	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,314.00000	4,354	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		49.00000	46	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,372.00000	3,410	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		107.00000	103	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,504.00000	2,536	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		239.00000	229	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,787.00000	1,811	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		521.00000	503	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		817.00000	824	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,052.00000	2,017	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		625.00000	630	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,860.00000	2,822	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		482.00000	485	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,717.00000	3,678	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		374.00000	376	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,608.00000	4,568	26.78	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.90	Call			4,174.00000	4,213	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			58.00000	55	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,384.00000	2,416	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			269.00000	258	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,693.00000	1,716	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			578.00000	559	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			4,127.00000	4,166	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			62.00000	58	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,186.00000	3,224	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			121.00000	117	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,345.00000	2,376	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			280.00000	268	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,663.00000	1,686	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			597.00000	578	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			773.00000	779	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,207.00000	2,172	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			595.00000	599	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,029.00000	2,992	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			458.00000	461	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,893.00000	3,854	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			356.00000	358	26.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,790.00000	4,750	26.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			4,033.00000	4,073	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			68.00000	65	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			3,096.00000	3,132	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			131.00000	124	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			2,269.00000	2,297	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			303.00000	290	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,607.00000	1,625	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			641.00000	618	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			752.00000	758	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,286.00000	2,250	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			580.00000	585	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,114.00000	3,077	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			345.00000	349	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			4,880.00000	4,842	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,938.00000	3,977	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			72.00000	70	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			2,195.00000	2,223	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			330.00000	316	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,556.00000	1,574	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			690.00000	666	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			564.00000	569	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,199.00000	3,161	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			435.00000	438	26.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.65	Put		4,070.00000	4,031	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,221.00000	4,259	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		55.00000	52	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,279.00000	3,317	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		114.00000	110	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,424.00000	2,456	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		259.00000	248	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,362.00000	4,401	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		46.00000	43	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,419.00000	3,457	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		103.00000	100	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,545.00000	2,577	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		230.00000	220	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,818.00000	1,843	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		503.00000	485	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		829.00000	836	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,014.00000	1,979	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		633.00000	638	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,818.00000	2,780	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		488.00000	492	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,673.00000	3,634	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		378.00000	381	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,563.00000	4,523	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,419.00000	3,457	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		103.00000	100	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,545.00000	2,577	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		230.00000	220	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,818.00000	1,843	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		503.00000	485	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		829.00000	836	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,014.00000	1,979	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		4,081.00000	4,119	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		66.00000	62	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		3,140.00000	3,178	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		125.00000	120	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		2,306.00000	2,336	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		290.00000	279	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,633.00000	1,655	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		618.00000	598	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		351.00000	353	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		4,836.00000	4,796	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.23980	11.26850		10.12	87,142,169.40	7,753	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		65.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		47.00000	10	10.12	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 12/06/2009 Currency Future	11.30	Call			48.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put			80.00000	60	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call			36.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put			118.00000	110	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call			36.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put			118.00000	110	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call			32.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put			163.00000	160	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call			29.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put			210.00000	210	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call			18.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put			250.00000	260	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			6.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			387.00000	410	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			6.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			387.00000	410	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call			11.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put			292.00000	310	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			484.00000	510	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			8.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			339.00000	360	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call			108.00000	40	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put			39.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			533.00000	560	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			582.00000	610	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			582.00000	610	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			682.00000	710	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			982.00000	1,010	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			832.00000	860	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			832.00000	860	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			1,032.00000	1,060	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			932.00000	960	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			1,082.00000	1,110	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			0.00000	0	10.12	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 12/06/2009 Currency Future	12.40	Put		1,132.00000	1,160	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		1,182.00000	1,210	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		1,332.00000	1,360	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		1,532.00000	1,560	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		1,732.00000	1,760	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		1,682.00000	1,710	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		2,032.00000	2,060	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		2,082.00000	2,110	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		1,982.00000	2,010	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		1,932.00000	1,960	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,882.00000	1,910	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,882.00000	1,910	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,782.00000	1,810	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		2,232.00000	2,260	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		2,381.00000	2,410	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		2,432.00000	2,460	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		2,132.00000	2,160	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		2,082.00000	2,110	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,782.00000	1,810	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		1,582.00000	1,610	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,832.00000	1,860	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,632.00000	1,660	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		2,182.00000	2,210	10.12	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 12/06/2009 Currency Future	13.65	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,382.00000	2,410	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,432.00000	2,460	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,531.00000	2,560	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,631.00000	2,660	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,332.00000	2,360	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			2,031.00000	2,060	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,281.00000	2,310	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,682.00000	2,710	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,732.00000	2,760	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,832.00000	2,860	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,382.00000	3,410	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,432.00000	3,460	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			3,082.00000	3,110	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,881.00000	2,910	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,582.00000	2,610	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,332.00000	2,360	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,282.00000	2,310	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,532.00000	2,560	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,131.00000	2,160	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,832.00000	2,860	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			3,232.00000	3,260	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,631.00000	3,660	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	10.12	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 12/06/2009 Currency Future	15.20	Put		3,932.00000	3,960	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		3,032.00000	3,060	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		2,932.00000	2,960	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,632.00000	1,660	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		1,482.00000	1,510	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		1,032.00000	1,060	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		1,082.00000	1,110	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		1,282.00000	1,310	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		1,232.00000	1,260	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		1,382.00000	1,410	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		782.00000	810	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		882.00000	910	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		4.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		435.00000	460	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		632.00000	660	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		732.00000	760	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		1,282.00000	1,310	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		1,432.00000	1,460	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		782.00000	810	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		882.00000	910	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		1,382.00000	1,410	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		1,582.00000	1,610	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		1,332.00000	1,360	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		1,132.00000	1,160	10.12	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 12/06/2009 Currency Future	12.80	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,532.00000	1,560	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,482.00000	2,510	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,632.00000	2,660	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,982.00000	3,010	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			3,182.00000	3,210	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,282.00000	3,310	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,482.00000	3,510	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,582.00000	3,610	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,682.00000	3,710	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,782.00000	3,810	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,132.00000	3,160	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,332.00000	3,360	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			3,031.00000	3,060	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,131.00000	3,160	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,332.00000	3,360	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,531.00000	3,560	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,732.00000	3,760	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,832.00000	3,860	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			4,031.00000	4,060	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			4,131.00000	4,160	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			4,232.00000	4,260	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,332.00000	4,360	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	10.12	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 12/06/2009 Currency Future	14.80	Put		3,532.00000	3,560	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		3,632.00000	3,660	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		4,032.00000	4,060	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		2,782.00000	2,810	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,832.00000	1,860	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		2,781.00000	2,810	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		2,882.00000	2,910	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		2,932.00000	2,960	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call		5,019.00000	4,990	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call		3,519.00000	3,490	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call		2,019.00000	1,990	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call		519.00000	490	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put		3,982.00000	4,010	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put		5,482.00000	5,510	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put		6,982.00000	7,010	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call		5,369.00000	5,340	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call		3,869.00000	3,840	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call		2,369.00000	2,340	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call		869.00000	840	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put		5,132.00000	5,160	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put		6,632.00000	6,660	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call		5,468.00000	5,440	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call		3,968.00000	3,940	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put		0.00000	0	10.12	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 12/06/2009 Currency Future	8.80	Call		2,469.00000	2,440	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call		969.00000	940	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put		5,032.00000	5,060	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put		6,532.00000	6,560	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		8.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		339.00000	360	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		232.00000	190	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		13.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		153.00000	90	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		35.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		278.00000	240	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		9.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		191.00000	140	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		22.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		370.00000	340	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		2.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		191.00000	140	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		22.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		153.00000	90	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		35.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Call		325.00000	290	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Put		6.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.85	Call		419.00000	390	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.85	Put		0.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Call		325.00000	290	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Put		6.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		29.00000	0	10.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		210.00000	210	10.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.44900	11.43780		19.66	194,633.00	17	20,088.00
€ / R On 14/09/2009 Currency Future	11.45	Call		466.00000	455	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		478.00000	456	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		447.00000	436	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		509.00000	487	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		429.00000	418	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		541.00000	519	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		411.00000	400	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		574.00000	551	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		395.00000	384	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		607.00000	585	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		380.00000	368	20.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		642.00000	619	20.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.45	Call			466.00000	455	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			478.00000	456	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			351.00000	340	21.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			713.00000	691	21.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			338.00000	326	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			750.00000	727	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			365.00000	354	20.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			677.00000	655	20.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			320.00000	309	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			783.00000	760	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			506.00000	495	19.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			418.00000	396	19.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			288.00000	276	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			850.00000	827	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			304.00000	292	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			816.00000	793	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			272.00000	261	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			885.00000	862	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			258.00000	247	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			920.00000	898	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			182.00000	172	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,144.00000	1,123	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			205.00000	194	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,067.00000	1,045	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			217.00000	207	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,030.00000	1,008	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			172.00000	161	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,184.00000	1,162	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			161.00000	152	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,224.00000	1,203	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			143.00000	133	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,305.00000	1,284	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			134.00000	125	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,346.00000	1,326	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			111.00000	102	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,473.00000	1,453	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			85.00000	77	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,647.00000	1,628	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			65.00000	58	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,827.00000	1,809	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			69.00000	63	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,781.00000	1,764	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			69.00000	63	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,781.00000	1,764	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			42.00000	37	21.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.50	Put		2,104.00000	2,088	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		39.00000	34	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,151.00000	2,135	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		45.00000	40	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,057.00000	2,041	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		49.00000	43	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,011.00000	1,994	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		52.00000	47	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,964.00000	1,948	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		52.00000	47	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,964.00000	1,948	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		60.00000	54	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,872.00000	1,855	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		31.00000	27	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,293.00000	2,278	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		25.00000	21	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,437.00000	2,422	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		23.00000	20	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,485.00000	2,471	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		36.00000	32	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,198.00000	2,183	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		56.00000	50	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,918.00000	1,901	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		56.00000	50	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,918.00000	1,901	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		49.00000	43	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,011.00000	1,994	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		79.00000	72	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,692.00000	1,673	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		29.00000	25	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,341.00000	2,326	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		34.00000	29	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,246.00000	2,230	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		23.00000	20	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,485.00000	2,471	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		21.00000	18	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,533.00000	2,519	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		20.00000	17	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,582.00000	2,568	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		17.00000	14	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,679.00000	2,665	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		27.00000	23	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,389.00000	2,374	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		74.00000	67	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,736.00000	1,718	21.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.20	Call			14.00000	12	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,776.00000	2,763	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			5.00000	4	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,417.00000	3,405	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			27.00000	23	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,389.00000	2,374	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			17.00000	14	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,679.00000	2,665	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			12.00000	10	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,874.00000	2,861	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			10.00000	8	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,972.00000	2,959	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			9.00000	7	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,071.00000	3,058	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			7.00000	6	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,169.00000	3,157	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			36.00000	32	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,198.00000	2,183	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			12.00000	10	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,874.00000	2,861	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			10.00000	8	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,972.00000	2,959	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			126.00000	117	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,388.00000	1,368	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			111.00000	102	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,473.00000	1,453	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			97.00000	89	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,559.00000	1,540	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			39.00000	34	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,151.00000	2,135	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			18.00000	15	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,630.00000	2,616	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			15.00000	13	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,728.00000	2,714	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			13.00000	11	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,825.00000	2,812	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			74.00000	67	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,736.00000	1,718	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			97.00000	89	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,559.00000	1,540	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			104.00000	95	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,516.00000	1,496	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			91.00000	83	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,603.00000	1,584	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			25.00000	21	21.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.85	Put		2,437.00000	2,422	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		79.00000	72	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,692.00000	1,673	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		34.00000	29	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,246.00000	2,230	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		118.00000	109	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,430.00000	1,410	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		143.00000	133	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,305.00000	1,284	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		193.00000	183	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,106.00000	1,084	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		152.00000	142	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,264.00000	1,243	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		244.00000	233	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		956.00000	934	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		193.00000	183	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,106.00000	1,084	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		104.00000	95	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,516.00000	1,496	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		258.00000	247	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		920.00000	898	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		230.00000	219	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		992.00000	970	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		244.00000	233	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		956.00000	934	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		134.00000	125	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,346.00000	1,326	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,038.00000	5,049	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,538.00000	3,549	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,045.00000	2,055	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		8.00000	6	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		750.00000	746	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		212.00000	197	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		2.00000	1	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,964.00000	3,952	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,462.00000	5,451	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,962.00000	6,951	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,338.00000	5,349	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,838.00000	3,849	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	18.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.10	Call			2,341.00000	2,351	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			3.00000	2	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			967.00000	966	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			130.00000	117	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			3.00000	2	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,665.00000	3,653	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,162.00000	5,151	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,662.00000	6,651	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,488.00000	5,499	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,988.00000	3,999	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,489.00000	2,500	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			2.00000	1	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,086.00000	1,087	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			98.00000	88	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			4.00000	3	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,516.00000	3,504	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,012.00000	5,001	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,512.00000	6,501	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			549.00000	540	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			361.00000	341	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			625.00000	618	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			287.00000	269	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			573.00000	565	18.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			335.00000	316	18.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			527.00000	517	19.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			389.00000	368	19.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			485.00000	475	19.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			447.00000	426	19.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			485.00000	475	19.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			447.00000	426	19.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			320.00000	309	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			783.00000	760	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			411.00000	400	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			574.00000	551	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			598.00000	591	18.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			310.00000	292	18.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			506.00000	495	19.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			418.00000	396	19.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			338.00000	326	21.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.85	Put		750.00000	727	21.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		653.00000	647	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		265.00000	248	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		598.00000	591	18.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		310.00000	292	18.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		395.00000	384	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		607.00000	585	20.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.61560	11.60340		20.10	2,323,120.00	200	9,147.00
€ / R On 14/12/2009 Currency Future	11.60	Call		679.00000	670	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		676.00000	654	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		661.00000	651	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		708.00000	686	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		643.00000	633	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		740.00000	718	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		494.00000	483	21.86	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,090.00000	1,067	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		156.00000	148	27.28	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,152.00000	3,132	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		626.00000	616	20.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		772.00000	750	20.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		609.00000	599	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		806.00000	783	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		593.00000	583	20.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		840.00000	817	20.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		547.00000	537	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		944.00000	921	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		577.00000	567	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		874.00000	851	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		533.00000	523	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		980.00000	957	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		520.00000	509	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,016.00000	993	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		562.00000	552	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		909.00000	886	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		700.00000	691	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		647.00000	626	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		506.00000	496	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,053.00000	1,030	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		481.00000	470	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,128.00000	1,105	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		415.00000	404	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,361.00000	1,339	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		435.00000	425	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,282.00000	1,259	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		446.00000	436	22.45	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	12.40	Put		1,243.00000	1,220	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		395.00000	384	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,441.00000	1,419	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		385.00000	375	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,482.00000	1,459	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		376.00000	365	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,522.00000	1,500	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		366.00000	356	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,563.00000	1,540	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		333.00000	322	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,729.00000	1,707	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		303.00000	293	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,899.00000	1,877	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		277.00000	267	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,073.00000	2,051	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		289.00000	279	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,986.00000	1,964	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		283.00000	273	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,029.00000	2,008	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		283.00000	273	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,029.00000	2,008	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		247.00000	238	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,294.00000	2,272	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		241.00000	232	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,337.00000	2,316	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		253.00000	244	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,250.00000	2,228	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		259.00000	250	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,206.00000	2,184	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		265.00000	255	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,161.00000	2,140	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		259.00000	250	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,206.00000	2,184	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		271.00000	261	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,117.00000	2,095	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		223.00000	214	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,470.00000	2,449	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		296.00000	286	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,943.00000	1,920	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		137.00000	129	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,383.00000	3,364	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		235.00000	226	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,381.00000	2,360	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		212.00000	204	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,559.00000	2,538	26.18	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 14/12/2009 Currency Future	14.05	Call			202.00000	194	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,649.00000	2,628	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			193.00000	184	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,739.00000	2,719	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			184.00000	175	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,830.00000	2,810	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			289.00000	279	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,986.00000	1,964	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			277.00000	267	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,073.00000	2,051	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			229.00000	220	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,426.00000	2,404	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			218.00000	209	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,514.00000	2,493	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			207.00000	199	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,604.00000	2,583	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			325.00000	315	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,771.00000	1,749	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			310.00000	300	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,857.00000	1,834	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			247.00000	238	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,294.00000	2,272	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			310.00000	300	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,857.00000	1,834	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			223.00000	214	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,470.00000	2,449	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			317.00000	307	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,814.00000	1,792	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			229.00000	220	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,426.00000	2,404	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			218.00000	209	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,514.00000	2,493	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			197.00000	189	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,694.00000	2,673	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			202.00000	194	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,649.00000	2,628	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			341.00000	330	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,687.00000	1,665	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			349.00000	339	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,646.00000	1,623	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			317.00000	307	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,814.00000	1,792	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			253.00000	244	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,250.00000	2,228	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			349.00000	339	23.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.90	Put		1,646.00000	1,623	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		358.00000	347	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,604.00000	1,582	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		325.00000	315	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,771.00000	1,749	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		425.00000	414	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,322.00000	1,299	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		405.00000	394	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,402.00000	1,379	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		458.00000	447	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,204.00000	1,181	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		395.00000	384	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,441.00000	1,419	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		469.00000	458	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,166.00000	1,143	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		446.00000	436	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,243.00000	1,220	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		405.00000	394	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,402.00000	1,379	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,188.00000	1,188	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		235.00000	223	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		889.00000	884	19.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		436.00000	419	19.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		152.00000	144	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,198.00000	3,179	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,333.00000	1,336	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		180.00000	170	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,000.00000	997	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		347.00000	332	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		744.00000	735	19.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		590.00000	570	19.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		144.00000	137	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,291.00000	3,271	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,098.00000	2,109	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		44.00000	43	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		943.00000	939	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		390.00000	374	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		96.00000	90	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,043.00000	4,024	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		35.00000	32	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,482.00000	5,466	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		12.00000	10	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,958.00000	6,945	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,389.00000	2,400	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		36.00000	35	20.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.75	Call			1,123.00000	1,122	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			269.00000	256	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			112.00000	105	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,758.00000	3,739	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			43.00000	39	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,190.00000	5,174	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			15.00000	13	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,661.00000	6,647	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			494.00000	483	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,090.00000	1,067	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,535.00000	2,547	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			32.00000	31	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,222.00000	1,223	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			218.00000	207	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			120.00000	113	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,617.00000	3,598	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			48.00000	44	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,044.00000	5,028	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			16.00000	15	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,513.00000	6,499	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,813.00000	3,824	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			9.00000	9	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,829.00000	2,840	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			26.00000	25	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,870.00000	1,880	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			66.00000	64	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,091.00000	1,089	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			288.00000	274	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			140.00000	133	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,337.00000	3,317	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			82.00000	76	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,279.00000	4,261	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,912.00000	3,923	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			8.00000	8	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,927.00000	2,939	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			24.00000	23	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,959.00000	1,970	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			55.00000	54	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,155.00000	1,155	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			252.00000	239	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			148.00000	140	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,244.00000	3,225	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			88.00000	82	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,184.00000	4,166	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,961.00000	3,973	26.05	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 14/12/2009 Currency Future	7.65	Put		8.00000	7	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,977.00000	2,988	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		23.00000	22	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		2,004.00000	2,015	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		51.00000	49	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		91.00000	85	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,137.00000	4,119	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,714.00000	3,725	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		10.00000	10	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,731.00000	2,742	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		28.00000	27	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,782.00000	1,791	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		79.00000	76	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		1,030.00000	1,027	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		326.00000	312	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		133.00000	126	27.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,430.00000	3,411	27.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		77.00000	71	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,373.00000	4,356	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,615.00000	3,627	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		12.00000	11	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,633.00000	2,644	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		30.00000	29	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,696.00000	1,704	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		93.00000	89	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		972.00000	968	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		368.00000	352	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		127.00000	120	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,523.00000	3,504	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		72.00000	67	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,468.00000	4,451	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,516.00000	3,528	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		13.00000	12	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,612.00000	1,619	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		108.00000	104	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		916.00000	911	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		413.00000	396	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		67.00000	62	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,564.00000	4,547	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,566.00000	3,577	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		12.00000	12	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,584.00000	2,595	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		31.00000	30	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,654.00000	1,662	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		100.00000	96	18.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.05	Call		123.00000	116	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,570.00000	3,551	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		69.00000	64	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,516.00000	4,499	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,763.00000	3,775	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		10.00000	9	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,780.00000	2,791	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		27.00000	26	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,826.00000	1,835	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		72.00000	70	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,060.00000	1,058	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		307.00000	292	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		79.00000	74	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,326.00000	4,308	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,862.00000	3,874	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		9.00000	8	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,878.00000	2,889	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		25.00000	24	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,914.00000	1,924	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		61.00000	59	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		85.00000	79	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,232.00000	4,214	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,011.00000	4,023	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		7.00000	7	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		3,026.00000	3,037	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		22.00000	21	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,050.00000	2,061	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		46.00000	45	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		94.00000	88	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,090.00000	4,072	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		0.00000	4,023	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	7	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.77980	11.76480		20.29	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	11.75	Call		0.00000	842	20.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		0.00000	812	20.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		829.00000	823	20.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		864.00000	843	20.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		811.00000	805	20.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		896.00000	875	20.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		793.00000	788	20.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		929.00000	908	20.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		777.00000	771	20.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		962.00000	941	20.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		760.00000	754	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		995.00000	974	20.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.05	Call		744.00000	738	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,029.00000	1,008	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		713.00000	707	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,098.00000	1,077	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		698.00000	692	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,133.00000	1,112	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		728.00000	722	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,063.00000	1,042	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		684.00000	677	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,169.00000	1,148	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,540.00000	3,555	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		26.00000	25	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,575.00000	2,587	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		60.00000	57	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,705.00000	1,709	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		190.00000	179	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,068.00000	1,065	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		553.00000	536	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		464.00000	457	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,949.00000	1,927	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		323.00000	318	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,808.00000	2,788	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		225.00000	220	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,710.00000	3,691	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		147.00000	143	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,632.00000	4,613	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,590.00000	3,604	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		25.00000	24	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,622.00000	2,634	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		57.00000	54	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,743.00000	1,748	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		179.00000	168	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,093.00000	1,091	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		528.00000	511	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		472.00000	466	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,907.00000	1,886	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		329.00000	324	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,764.00000	2,744	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		229.00000	224	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,664.00000	3,645	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		151.00000	147	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,586.00000	4,567	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,688.00000	3,702	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		23.00000	22	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,717.00000	2,729	19.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.10	Put		52.00000	50	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,822.00000	1,828	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		157.00000	148	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,145.00000	1,143	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		480.00000	464	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		490.00000	483	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,825.00000	1,803	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		342.00000	336	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,677.00000	2,656	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		237.00000	233	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,573.00000	3,553	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		159.00000	155	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,494.00000	4,475	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,737.00000	3,751	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		22.00000	21	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,764.00000	2,777	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		49.00000	47	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,862.00000	1,868	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		147.00000	138	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,172.00000	1,171	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		457.00000	441	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		499.00000	492	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,784.00000	1,762	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		348.00000	342	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,633.00000	2,613	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		242.00000	237	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,527.00000	3,507	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		163.00000	159	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,448.00000	4,429	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,639.00000	3,653	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		24.00000	23	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,669.00000	2,682	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		54.00000	52	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,782.00000	1,788	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		168.00000	158	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,118.00000	1,117	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		504.00000	487	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		481.00000	474	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,866.00000	1,844	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		335.00000	330	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,720.00000	2,700	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		233.00000	228	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,618.00000	3,599	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		155.00000	151	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,540.00000	4,521	27.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.90	Call			3,885.00000	3,899	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			20.00000	19	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,907.00000	2,921	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			42.00000	41	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,985.00000	1,992	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			120.00000	112	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,256.00000	1,256	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			391.00000	376	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			528.00000	521	22.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,663.00000	1,641	22.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			369.00000	363	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,504.00000	2,483	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			256.00000	251	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,391.00000	3,371	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			175.00000	171	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,311.00000	4,291	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,983.00000	3,998	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			19.00000	18	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			3,003.00000	3,017	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			38.00000	37	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			2,069.00000	2,077	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			104.00000	97	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,315.00000	1,316	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			350.00000	336	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			548.00000	542	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,583.00000	1,562	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			383.00000	377	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,418.00000	2,397	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			265.00000	260	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,300.00000	3,280	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			184.00000	180	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,220.00000	4,200	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,934.00000	3,948	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			19.00000	19	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,955.00000	2,969	20.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			40.00000	39	20.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			2,027.00000	2,034	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			112.00000	104	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,285.00000	1,286	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			370.00000	356	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			538.00000	531	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,623.00000	1,601	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			376.00000	370	25.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,461.00000	2,440	25.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			260.00000	255	26.68	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.85	Put		3,346.00000	3,325	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		180.00000	176	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,265.00000	4,246	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,786.00000	3,801	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		21.00000	21	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,812.00000	2,825	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		47.00000	45	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,903.00000	1,909	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		138.00000	129	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		1,199.00000	1,199	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put		434.00000	419	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		508.00000	502	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,743.00000	1,722	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		355.00000	349	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,590.00000	2,569	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		246.00000	241	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,482.00000	3,462	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		167.00000	163	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,402.00000	4,383	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,836.00000	3,850	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		21.00000	20	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,859.00000	2,873	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		45.00000	43	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,944.00000	1,950	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		129.00000	120	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		1,227.00000	1,227	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		412.00000	397	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		518.00000	511	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,703.00000	1,681	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		362.00000	356	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,547.00000	2,526	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		251.00000	246	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,436.00000	3,416	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		171.00000	167	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,356.00000	4,337	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		0.00000	4,047	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		0.00000	17	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		0.00000	3,065	20.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		0.00000	36	20.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		0.00000	2,120	17.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		0.00000	90	17.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		0.00000	1,347	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		0.00000	317	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		0.00000	552	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		0.00000	1,523	22.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.75	Call			0.00000	385	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			0.00000	2,355	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			0.00000	265	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			0.00000	3,235	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			0.00000	185	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			0.00000	4,155	27.87	0.00	0	0.00
AL12 On 06/08/2009 Index Future				318.87400	318.86400		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future				245.58600	245.59000		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future				278.04500	278.04000		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future				311.94200	311.93100		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				292.11100	290.57600		0.00	0.00	0	562.00
ALBI On 05/11/2009 Index Future				297.20500	295.64200		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future				300.57100	300.60600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				125.02800	124.66300		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				127.23300	126.86100		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future				129.51800	129.13900		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				294.00800	292.49950		0.00	0.00	0	565.00
GOVI On 05/11/2009 jGovi				299.13500	297.59950		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi				304.50800	302.94500		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
J153 On 31/08/2010 jSwap				7.56400	7.58500		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.74200	8.81100		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.36000	8.42900		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.79100	8.86200		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap				8.82300	8.88600		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap				8.89900	8.95700		22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J207 On 15/01/2020 jSwap			8.86400		8.92000		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			6.89400		6.91300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.69900		6.73600		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.88400		6.92400		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.37800		7.39800		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.82300		7.87600		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.08400		8.13100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.59800		7.63900		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.84100		7.89200		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.12800		8.18800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.50200		8.58300		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.63800		8.72300		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.78700		8.87400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.70200		8.76200		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.76000		8.82100		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.82400		8.88600		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.25100		8.25300		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.65200		7.65600		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.35400		7.36100		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.80300		7.80900		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.44600		7.45800		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.23400		7.25600		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.57700		7.59800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			281.64000		279.95400		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			286.60700		284.89000		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			291.75500		290.00700		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.69700		6.77700		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,052.00000	3,135	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			8.00000	6	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,299.00000	3,382	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			5.00000	4	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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 05/11/2009 Bond Future	6.50	Call			1,250.00000	1,249	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			29.00000	28	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.32300		8.40700		8.50	207,736.53	1,600	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,808.00000	5,189	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			368.00000	295	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.40800		8.49700		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			832.00000	933	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,135.00000	5,775	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.49700		8.59200		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,582.00000	1,728	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,847.00000	5,521	7.90	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.57300		8.67400		0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,934.00000	2,156	0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,762.00000	2,504	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.81400		8.90600		18.18	0.00	0	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			3,774.00000	4,263	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,871.00000	2,465	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			134.00000	169	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			15,041.00000	14,181	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.85800		8.95300		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			5,546.00000	6,029	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,099.00000	4,670	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			4,388.00000	4,805	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,350.00000	5,855	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,325.00000	1,499	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,733.00000	12,995	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			902.00000	1,030	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,139.00000	15,355	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.90400		9.00300		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			3,664.00000	3,995	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			11,100.00000	10,493	17.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.94900		9.05100		0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			1,979.00000	2,461	0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			2,454.00000	1,983	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.39400		8.48700		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,551.00000	3,874	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			360.00000	286	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.45900		8.55900		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			625.00000	712	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,077.00000	4,753	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.53400		8.64000		8.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 04/02/2010 Bond Future	7.50	Call			946.00000	1,051	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,534.00000	5,223	7.85	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.60900		8.72200		0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,579.00000	1,770	0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,412.00000	2,180	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.81500		8.91800		11.96	157,202.22	1,570	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			2,953.00000	3,326	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,136.00000	936	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.88200		8.99000		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			490.00000	570	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,983.00000	8,478	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.95700		9.07000		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,828.00000	2,021	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,539.00000	6,136	11.41	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.02700		9.14500		0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,487.00000	1,769	0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,231.00000	1,909	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.82200		8.93500		13.59	0.00	0	515.00
R204 On 06/08/2009 Bond Future	9.25	Call			3,141.00000	3,585	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,272.00000	1,033	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.88100		8.99900		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			529.00000	625	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,914.00000	9,312	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.94500		9.06800		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			2,014.00000	2,247	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,184.00000	6,706	13.06	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.00800		9.13600		0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,474.00000	1,814	0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,243.00000	1,860	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.40000		8.49400		7.55	11,869.58	122	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,938.00000	3,209	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			302.00000	240	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			31.00000	41	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,511.00000	5,186	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.47200		8.57400		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			503.00000	574	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,212.00000	3,938	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.55900		8.66800		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			748.00000	834	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,571.00000	4,308	6.73	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.65300		8.77100		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 06/05/2010 Bond Future	8.75	Call			1,834.00000	2,016	0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,897.00000	1,723	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.92300		9.01500		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			2,917.00000	3,261	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,489.00000	1,265	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.97800		9.07400		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			508.00000	581	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,709.00000	10,200	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.03900		9.13900		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			2,068.00000	2,259	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,539.00000	7,136	14.52	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.10200		9.20500		0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			1,834.00000	2,169	0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			1,574.00000	1,308	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.00500		9.09200		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,716.00000	3,028	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,731.00000	1,494	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.06000		9.14900		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			681.00000	767	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,962.00000	9,495	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.13600		9.22700		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,484.00000	2,682	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,059.00000	6,702	15.58	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.23100		9.32100		0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			1,380.00000	1,643	0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			1,804.00000	1,529	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.38300		8.46400		22.19	0.00	0	4,503.00
R209 On 06/08/2009 Bond Future	8.75	Call			4,110.00000	4,551	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,740.00000	1,487	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			1,204.00000	1,397	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,320.00000	4,819	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.40700		8.49100		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			945.00000	1,065	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,711.00000	12,116	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,739.00000	11,325	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,203.00000	1,073	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			612.00000	696	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,095.00000	14,464	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.43300		8.51800		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,274.00000	2,478	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,659.00000	11,143	21.65	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 04/02/2010 Bond Future	10.00	Call			12,730.00000	13,308	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,772.00000	1,630	24.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.45600		8.54300		0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,287.00000	1,658	0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			1,647.00000	1,287	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future				290.20300	288.71200		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future				295.32100	293.80300		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future				300.62500	299.08000		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.50770		6.53860		11.01	1,366,617.00	210	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			25.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			36.00000	42	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			64.00000	8	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			25.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			109.00000	58	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			20.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			109.00000	58	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			20.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			149.00000	108	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			11.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			17.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			79.00000	92	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			194.00000	158	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			5.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			25.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			36.00000	42	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			149.00000	108	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			11.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			291.00000	258	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			3.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			339.00000	308	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			1.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			389.00000	358	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			14.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			126.00000	142	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			14.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			126.00000	142	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			9.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			170.00000	192	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			6.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			217.00000	242	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			4.00000	0	11.01	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	6.80	Put		265.00000	292	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		4.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		265.00000	292	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		2.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		363.00000	392	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		2.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		314.00000	342	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		9.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		170.00000	192	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		1.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		413.00000	442	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		1.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		413.00000	442	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		2.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		363.00000	392	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		2.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		314.00000	342	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		512.00000	542	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		1.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		462.00000	492	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		562.00000	592	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		611.00000	642	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		512.00000	542	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		611.00000	642	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,261.00000	1,292	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,361.00000	1,392	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,061.00000	1,092	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		861.00000	892	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		711.00000	742	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		661.00000	692	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		242.00000	208	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		4.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		661.00000	692	11.01	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	7.30	Call			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			761.00000	792	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			861.00000	892	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			961.00000	992	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			811.00000	842	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			911.00000	942	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			539.00000	508	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			439.00000	408	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			339.00000	308	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			1.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			242.00000	208	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			4.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			489.00000	458	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			389.00000	358	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,011.00000	1,042	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,111.00000	1,142	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			761.00000	792	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,161.00000	1,192	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,161.00000	1,192	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,261.00000	1,292	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,361.00000	1,392	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,461.00000	1,492	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,561.00000	1,592	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,661.00000	1,692	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,761.00000	1,792	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	11.01	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	8.20	Put		1,661.00000	1,692	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,011.00000	1,042	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		5,889.00000	5,858	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		4,389.00000	4,358	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call		2,889.00000	2,858	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,389.00000	1,358	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,611.00000	1,642	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,111.00000	3,142	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		4,611.00000	4,642	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		6,111.00000	6,142	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call		6,039.00000	6,008	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call		4,539.00000	4,508	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call		3,039.00000	3,008	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,539.00000	1,508	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		2,961.00000	2,992	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,461.00000	4,492	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		5,961.00000	5,992	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		6,139.00000	6,108	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,639.00000	4,608	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,139.00000	3,108	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,639.00000	1,608	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,861.00000	2,892	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,361.00000	4,392	11.01	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	12.40	Call		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,861.00000	5,892	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		789.00000	758	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		689.00000	658	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		589.00000	558	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		489.00000	458	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		739.00000	708	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		639.00000	608	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		589.00000	558	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		439.00000	408	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		0.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		17.00000	0	11.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		79.00000	92	11.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.60010	6.59900		20.13	2,640,040.00	400	97,728.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		269.00000	269	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		270.00000	269	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		289.00000	289	19.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		240.00000	239	19.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		311.00000	311	19.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		212.00000	211	19.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		269.00000	269	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		270.00000	269	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		249.00000	250	20.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		300.00000	300	20.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		289.00000	289	19.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		240.00000	239	19.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		362.00000	362	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		163.00000	162	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		249.00000	250	20.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		300.00000	300	20.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		362.00000	362	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		163.00000	162	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		335.00000	336	19.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		186.00000	186	19.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		391.00000	391	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		142.00000	141	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		455.00000	456	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		106.00000	106	18.56	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	6.20	Call			490.00000	491	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			91.00000	91	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			216.00000	216	21.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			367.00000	366	21.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			232.00000	232	20.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			333.00000	332	20.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			232.00000	232	20.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			333.00000	332	20.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			201.00000	201	21.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			402.00000	401	21.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			201.00000	201	21.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			402.00000	401	21.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			175.00000	175	22.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			476.00000	475	22.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			153.00000	153	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			554.00000	553	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			175.00000	175	22.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			476.00000	475	22.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			187.00000	188	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			438.00000	438	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			164.00000	164	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			515.00000	514	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			139.00000	139	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			590.00000	589	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			164.00000	164	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			515.00000	514	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			139.00000	139	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			590.00000	589	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			115.00000	115	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			666.00000	665	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			127.00000	127	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			628.00000	627	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			127.00000	127	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			628.00000	627	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			104.00000	104	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			705.00000	704	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			85.00000	85	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			786.00000	785	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			335.00000	336	19.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			186.00000	186	19.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			115.00000	115	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			666.00000	665	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			94.00000	94	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			745.00000	744	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			85.00000	85	22.78	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	7.30	Put		786.00000	785	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		69.00000	69	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		870.00000	869	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		104.00000	104	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		705.00000	704	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		69.00000	69	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		870.00000	869	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		55.00000	55	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		956.00000	955	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		76.00000	76	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		827.00000	826	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		62.00000	62	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		913.00000	911	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		49.00000	49	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,000.00000	999	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		422.00000	422	18.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		123.00000	122	18.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		490.00000	491	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		91.00000	91	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,849.00000	5,850	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,349.00000	4,350	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,849.00000	2,850	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,350.00000	1,351	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		1.00000	1	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		9.00000	9	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,660.00000	1,659	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,151.00000	3,150	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,651.00000	4,650	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,151.00000	6,150	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,049.00000	6,050	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,549.00000	4,550	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,049.00000	3,050	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,549.00000	1,550	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		15.00000	15	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,466.00000	1,465	22.78	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	9.55	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,951.00000	2,950	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,451.00000	4,450	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,951.00000	5,950	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,099.00000	6,100	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,599.00000	4,600	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,099.00000	3,100	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,599.00000	1,600	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		17.00000	17	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,418.00000	1,417	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,901.00000	2,900	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,401.00000	4,400	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,901.00000	5,900	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		606.00000	607	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		57.00000	57	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		528.00000	528	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		79.00000	78	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		822.00000	822	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		23.00000	22	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		732.00000	733	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		33.00000	33	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		647.00000	648	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		48.00000	48	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		566.00000	567	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		67.00000	67	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		777.00000	777	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		28.00000	27	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		689.00000	690	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		40.00000	40	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		422.00000	422	18.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		123.00000	122	18.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		566.00000	567	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		67.00000	67	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.65600	6.65410		20.31	0.00	0	357.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		385.00000	386	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		381.00000	380	20.31	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	6.60	Call		404.00000	406	20.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		350.00000	350	20.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		425.00000	426	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		320.00000	320	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		367.00000	368	20.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		412.00000	412	20.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		367.00000	368	20.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		412.00000	412	20.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		425.00000	426	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		320.00000	320	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		469.00000	470	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		264.00000	264	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		385.00000	386	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		381.00000	380	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		446.00000	447	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		292.00000	291	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		493.00000	495	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		239.00000	239	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		548.00000	549	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		194.00000	193	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		548.00000	549	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		194.00000	193	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		578.00000	579	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		174.00000	173	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		302.00000	303	21.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		548.00000	547	21.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		349.00000	350	20.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		445.00000	444	20.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		332.00000	333	21.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		478.00000	477	21.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		332.00000	333	21.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		478.00000	477	21.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		317.00000	318	21.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		513.00000	512	21.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		302.00000	303	21.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		548.00000	547	21.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		275.00000	276	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		621.00000	620	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		247.00000	248	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		693.00000	692	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		217.00000	218	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		763.00000	762	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		191.00000	191	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		836.00000	835	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		493.00000	495	19.01	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	6.40	Put		239.00000	239	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		520.00000	521	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		215.00000	215	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		288.00000	289	21.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		584.00000	583	21.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		263.00000	264	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		659.00000	658	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		232.00000	233	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		728.00000	727	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		469.00000	470	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		264.00000	264	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		288.00000	289	21.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		584.00000	583	21.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		232.00000	233	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		728.00000	727	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		204.00000	204	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		799.00000	798	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		263.00000	264	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		659.00000	658	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,804.00000	5,806	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,304.00000	4,306	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,804.00000	2,806	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,320.00000	1,322	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		16.00000	16	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		40.00000	40	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,736.00000	1,734	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		3.00000	3	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,199.00000	3,197	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,696.00000	4,694	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,196.00000	6,194	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,054.00000	6,056	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,554.00000	4,556	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,054.00000	3,056	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,560.00000	1,562	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		6.00000	6	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		60.00000	60	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,506.00000	1,504	22.26	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	9.60	Call		4.00000	4	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,950.00000	2,948	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,446.00000	4,444	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,946.00000	5,944	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,104.00000	6,106	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,604.00000	4,606	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,104.00000	3,106	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,609.00000	1,611	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	5	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		65.00000	65	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,461.00000	1,459	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		5.00000	5	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,901.00000	2,899	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,396.00000	4,394	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,896.00000	5,894	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		682.00000	683	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		127.00000	127	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		611.00000	613	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		157.00000	157	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		834.00000	836	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		80.00000	80	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		756.00000	758	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		102.00000	102	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		646.00000	647	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		142.00000	141	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		611.00000	613	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		157.00000	157	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		718.00000	720	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		114.00000	114	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		520.00000	521	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		215.00000	215	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		317.00000	318	21.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		513.00000	512	21.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.70960	6.70510		20.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		0.00000	477	20.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		0.00000	467	20.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		493.00000	496	20.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		438.00000	437	20.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.30	Call			0.00000	655	18.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			0.00000	246	18.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			0.00000	603	18.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			0.00000	293	18.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			0.00000	557	19.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			0.00000	347	19.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			0.00000	516	19.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			0.00000	407	19.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			0.00000	441	20.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			0.00000	531	20.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			0.00000	408	21.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			0.00000	598	21.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			0.00000	378	21.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			0.00000	668	21.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			0.00000	351	21.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			0.00000	742	21.89	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>2,651,771,008.82</b>	<b>316,842</b>	<b>794,753.00</b>
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<b>Grand Total:</b>								<b>2,651,771,008.82</b>	<b>316,842</b>	<b>794,753.00</b>
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