



Daily MTM Report

Daily summary for 02/06/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			14.20000	14.17900			0.00	0	0.00
R153 On 31/08/2010 Bond			6.70000	6.76000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.28000	8.26000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.78000	8.77500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.40000	8.38000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.86500	8.79500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.87000	8.79500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.40000	8.38000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.96000	8.94000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.04400	9.06800			0.00	0	0.00
R209 On 31/03/2036 Bond			8.34000	8.35500			0.00	0	0.00

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

Derivatives

\$ / R On 12/06/2009 Currency Future			8.03560	7.99530		24.73	41,302,984.00	5,140	340,874.00
\$ / R On 12/06/2009 Currency Future	8.00	Call		136.00000	152	25.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Put		140.00000	117	25.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		116.00000	124	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		170.00000	139	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Call		98.00000	105	25.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Put		203.00000	169	25.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		70.00000	74	26.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		275.00000	238	26.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		50.00000	51	27.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		354.00000	316	27.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		42.00000	43	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		396.00000	357	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		30.00000	30	28.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		484.00000	444	28.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call		25.00000	25	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put		530.00000	489	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		15.00000	14	30.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		670.00000	629	30.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		15.00000	14	30.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		670.00000	629	30.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		21.00000	21	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		576.00000	535	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		35.00000	36	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		440.00000	400	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		9.00000	8	32.48	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		814.00000	773	32.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		21.00000	21	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		576.00000	535	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		18.00000	17	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		622.00000	582	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		11.00000	10	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		765.00000	724	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		7.00000	6	33.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		911.00000	870	33.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		4.00000	4	35.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		1,059.00000	1,018	35.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.15	Call			3.00000	3	36.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			1,158.00000	1,117	36.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			3.00000	2	36.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,207.00000	1,167	36.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			2.00000	2	37.13	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			1,257.00000	1,216	37.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2.00000	2	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,307.00000	1,266	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			5.00000	4	34.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			1,009.00000	969	34.54	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			3.00000	2	36.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,207.00000	1,167	36.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			0.00000	0	47.59	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,205.00000	2,165	47.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1.00000	1	40.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,556.00000	1,515	40.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1.00000	1	41.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,656.00000	1,615	41.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	0	44.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,905.00000	1,865	44.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1.00000	1	42.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,755.00000	1,715	42.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	49.86	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,405.00000	2,365	49.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1.00000	1	40.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,556.00000	1,515	40.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1.00000	1	40.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,606.00000	1,565	40.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1.00000	1	41.36	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,656.00000	1,615	41.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1.00000	0	43.63	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,855.00000	1,815	43.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1.00000	1	40.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,606.00000	1,565	40.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1.00000	1	43.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,805.00000	1,765	43.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			0.00000	0	46.46	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			2,105.00000	2,065	46.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			0.00000	0	47.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			2,155.00000	2,115	47.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	53.13	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,805.00000	2,764	53.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			0.00000	0	46.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			2,105.00000	2,065	46.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			0.00000	0	47.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,205.00000	2,165	47.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			0.00000	0	50.99	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,505.00000	2,465	50.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	49.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,355.00000	2,315	49.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	51.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,555.00000	2,515	51.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	59.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			4,005.00000	3,964	59.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,805.00000	4,764	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			0.00000	0	52.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,705.00000	2,665	52.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	52.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,655.00000	2,615	52.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	51.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,605.00000	2,565	51.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	48.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,305.00000	2,265	48.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	45.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			2,055.00000	2,015	45.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			0.00000	0	50.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			2,455.00000	2,415	50.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			0.00000	0	48.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			2,255.00000	2,215	48.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	44.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,955.00000	1,915	44.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			0.00000	0	45.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			2,005.00000	1,965	45.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	48.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,305.00000	2,265	48.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	49.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,355.00000	2,315	49.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	49.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,405.00000	2,365	49.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	52.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,655.00000	2,615	52.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1.00000	1	41.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,705.00000	1,665	41.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	45.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			2,055.00000	2,015	45.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	51.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,605.00000	2,565	51.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	51.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,555.00000	2,515	51.56	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 12/06/2009 Currency Future	10.90	Call			0.00000	0	53.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,905.00000	2,864	53.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	54.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			3,055.00000	3,014	54.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	55.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,155.00000	3,114	55.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	53.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,855.00000	2,814	53.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	53.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,805.00000	2,764	53.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			0.00000	0	54.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,955.00000	2,914	54.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	56.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,355.00000	3,314	56.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	0	58.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,655.00000	3,614	58.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	58.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,705.00000	3,664	58.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	58.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,855.00000	3,814	58.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			0.00000	0	55.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			3,205.00000	3,164	55.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	53.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,855.00000	2,814	53.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1.00000	1	39.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,506.00000	1,465	39.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	0	44.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,905.00000	1,865	44.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1.00000	1	43.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,805.00000	1,765	43.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2.00000	1	38.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,406.00000	1,366	38.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			6.00000	5	34.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			960.00000	919	34.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			6.00000	5	34.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			960.00000	919	34.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			13.00000	12	31.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			717.00000	676	31.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			30.00000	30	28.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			484.00000	444	28.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			8.00000	7	32.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			862.00000	822	32.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			59.00000	62	26.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			314.00000	276	26.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			50.00000	51	27.31	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 12/06/2009 Currency Future	8.30	Put			354.00000	316	27.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			7.00000	6	33.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			911.00000	870	33.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			4.00000	3	35.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,108.00000	1,068	35.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			83.00000	88	25.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			238.00000	202	25.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			35.00000	36	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			440.00000	400	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			18.00000	17	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			622.00000	582	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			13.00000	12	31.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			717.00000	676	31.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			9.00000	8	32.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			814.00000	773	32.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			4.00000	3	35.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,108.00000	1,068	35.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2.00000	2	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,307.00000	1,266	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1.00000	1	41.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,705.00000	1,665	41.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2.00000	1	38.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,406.00000	1,366	38.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			0.00000	0	47.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			2,155.00000	2,115	47.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			0.00000	0	52.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,755.00000	2,714	52.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	55.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,155.00000	3,114	55.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			0.00000	0	55.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			3,255.00000	3,214	55.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			0.00000	0	54.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			3,005.00000	2,964	54.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	55.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,105.00000	3,064	55.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	53.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,905.00000	2,864	53.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	55.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,105.00000	3,064	55.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	56.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,305.00000	3,264	56.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	56.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,405.00000	3,364	56.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			0.00000	0	57.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,505.00000	3,464	57.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.60	Call			0.00000	0	58.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,605.00000	3,564	58.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	0	57.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			3,455.00000	3,414	57.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	57.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,555.00000	3,514	57.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	0	58.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,755.00000	3,714	58.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	59.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,955.00000	3,914	59.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	59.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			4,055.00000	4,014	59.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	59.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			4,155.00000	4,114	59.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	60.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			4,255.00000	4,214	60.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	58.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,805.00000	3,764	58.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	59.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,905.00000	3,864	59.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	59.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			4,105.00000	4,064	59.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	57.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,555.00000	3,514	57.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	59.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			4,055.00000	4,014	59.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	56.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,305.00000	3,264	56.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	56.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,405.00000	3,364	56.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	54.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			3,055.00000	3,014	54.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	56.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,355.00000	3,314	56.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	44.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,955.00000	1,915	44.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1.00000	0	43.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,855.00000	1,815	43.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			2.00000	1	38.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,356.00000	1,316	38.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1.00000	1	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,456.00000	1,416	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1.00000	1	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,456.00000	1,416	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			2.00000	1	38.16	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 12/06/2009 Currency Future	9.35	Put			1,356.00000	1,316	38.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			4,695.00000	4,736	35.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	35.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,195.00000	3,236	49.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	49.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			1,695.00000	1,736	41.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	41.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			265.00000	290	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			69.00000	55	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	60.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			4,305.00000	4,264	60.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,805.00000	5,764	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			7,305.00000	7,264	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			4,945.00000	4,986	35.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	35.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,445.00000	3,486	44.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	44.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			1,945.00000	1,986	43.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	43.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			471.00000	505	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			26.00000	19	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,555.00000	5,514	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			7,055.00000	7,014	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,245.00000	3,286	48.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	48.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,245.00000	2,286	46.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	46.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,246.00000	1,286	37.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			1.00000	0	37.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			303.00000	330	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			57.00000	45	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,755.00000	4,714	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,395.00000	3,436	45.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	45.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,395.00000	2,436	48.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	48.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,396.00000	1,436	39.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			0.00000	0	39.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			427.00000	459	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			32.00000	24	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 12/06/2009 Currency Future	12.60	Call			0.00000	0	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,605.00000	4,564	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,445.00000	2,486	48.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	48.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Call			1,446.00000	1,486	39.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			0.00000	0	39.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,555.00000	4,514	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	59.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,905.00000	3,864	59.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,905.00000	4,864	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			3,545.00000	3,586	42.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	42.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			2,545.00000	2,586	49.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	49.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			1,545.00000	1,586	40.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			0.00000	0	40.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			562.00000	598	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			17.00000	12	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,955.00000	4,914	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			5,055.00000	5,014	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			3,345.00000	3,386	46.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	46.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			2,345.00000	2,386	47.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	47.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			1,346.00000	1,386	38.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			0.00000	0	38.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			384.00000	415	28.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			39.00000	30	28.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			5,155.00000	5,114	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put			5,105.00000	5,064	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call			3,495.00000	3,536	43.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put			0.00000	0	43.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call			2,495.00000	2,536	49.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put			0.00000	0	49.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call			1,495.00000	1,536	39.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put			0.00000	0	39.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call			516.00000	551	30.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Put			21.00000	15	30.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	61.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	13.00	Put		5,005.00000	4,964	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Call		3,645.00000	3,686	40.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Put		0.00000	0	40.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Call		2,645.00000	2,686	50.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Put		0.00000	0	50.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Call		1,645.00000	1,686	41.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Put		0.00000	0	41.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Call		656.00000	693	31.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Put		11.00000	8	31.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Call		0.00000	0	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Put		4,855.00000	4,814	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Call		3,695.00000	3,736	39.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Put		0.00000	0	39.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Call		2,695.00000	2,736	51.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Put		0.00000	0	51.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Call		704.00000	742	32.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Put		9.00000	6	32.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		0.00000	0	58.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		3,805.00000	3,764	58.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Call		3,795.00000	3,836	38.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Put		0.00000	0	38.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Call		2,795.00000	2,836	52.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Put		0.00000	0	52.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Call		1,795.00000	1,836	42.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Put		0.00000	0	42.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Call		801.00000	839	33.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Put		5.00000	4	33.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Call		0.00000	0	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Put		4,705.00000	4,664	61.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Call		3,895.00000	3,936	36.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Put		0.00000	0	36.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Call		2,895.00000	2,936	53.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Put		0.00000	0	53.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Call		1,895.00000	1,936	43.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Put		0.00000	0	43.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Call		899.00000	938	34.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Put		3.00000	2	34.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Call		3,995.00000	4,036	35.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Put		0.00000	0	35.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Call		2,995.00000	3,036	52.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Put		0.00000	0	52.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Call		1,995.00000	2,036	44.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Put		0.00000	0	44.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Call		997.00000	1,037	35.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Put		2.00000	1	35.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.50	Call		0.00000	0	61.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.50	Put		4,505.00000	4,464	61.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.17530	8.13270		23.27	32,930,108.40	4,028	46,428.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		402.00000	417	23.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		419.00000	392	23.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		961.00000	994	21.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		79.00000	69	21.69	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		468.00000	486	22.80	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		335.00000	311	22.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		365.00000	379	23.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		482.00000	453	23.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		230.00000	238	26.11	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		848.00000	812	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		348.00000	361	23.98	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		515.00000	486	23.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		302.00000	313	24.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		620.00000	588	24.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		263.00000	272	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		731.00000	697	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		289.00000	299	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		656.00000	623	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		252.00000	260	25.64	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		769.00000	735	25.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		694.00000	722	21.71	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		162.00000	147	21.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		220.00000	227	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		888.00000	852	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		241.00000	248	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		808.00000	773	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		276.00000	285	25.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		693.00000	660	25.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		202.00000	208	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		969.00000	933	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		178.00000	183	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,095.00000	1,058	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		157.00000	161	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,224.00000	1,186	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		144.00000	148	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		1,311.00000	1,272	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		133.00000	136	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,400.00000	1,360	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		138.00000	141	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,356.00000	1,316	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		108.00000	110	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,625.00000	1,585	29.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.40	Call			61.00000	62	32.76	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,329.00000	2,287	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			96.00000	98	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,764.00000	1,723	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			80.00000	81	31.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,997.00000	1,956	31.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			93.00000	94	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,810.00000	1,769	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			104.00000	106	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,671.00000	1,631	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			100.00000	102	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,717.00000	1,677	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			89.00000	91	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,857.00000	1,815	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			89.00000	91	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,857.00000	1,815	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			69.00000	70	32.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,186.00000	2,144	32.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			66.00000	67	32.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,234.00000	2,192	32.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			64.00000	64	32.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,281.00000	2,239	32.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			64.00000	64	32.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,281.00000	2,239	32.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			57.00000	58	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,424.00000	2,382	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			49.00000	50	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,617.00000	2,574	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			42.00000	42	34.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,859.00000	2,816	34.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			6.00000	6	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,874.00000	4,831	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			45.00000	45	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,762.00000	2,719	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			46.00000	46	34.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,713.00000	2,671	34.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			48.00000	48	33.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,665.00000	2,623	33.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			59.00000	60	32.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,377.00000	2,334	32.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			72.00000	73	32.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,139.00000	2,097	32.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			53.00000	53	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,520.00000	2,478	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			51.00000	52	33.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,569.00000	2,526	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		77.00000	78	31.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,044.00000	2,003	31.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		86.00000	87	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,903.00000	1,862	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		74.00000	75	31.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,092.00000	2,050	31.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		55.00000	55	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,472.00000	2,430	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		53.00000	53	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,520.00000	2,478	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		45.00000	45	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,762.00000	2,719	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		55.00000	55	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,472.00000	2,430	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		66.00000	67	32.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,234.00000	2,192	32.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		72.00000	73	32.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,139.00000	2,097	32.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		83.00000	84	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,950.00000	1,909	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		32.00000	32	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		3,200.00000	3,157	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		113.00000	115	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,580.00000	1,540	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		104.00000	106	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,671.00000	1,631	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		96.00000	98	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,764.00000	1,723	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		61.00000	62	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,329.00000	2,287	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		117.00000	120	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,534.00000	1,494	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		108.00000	110	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,625.00000	1,585	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		122.00000	125	29.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		1,489.00000	1,449	29.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		77.00000	78	31.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,044.00000	2,003	31.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		43.00000	43	34.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,810.00000	2,768	34.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		40.00000	40	34.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,908.00000	2,865	34.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		74.00000	75	31.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,092.00000	2,050	31.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.05	Call			39.00000	39	34.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,956.00000	2,914	34.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			37.00000	37	35.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,054.00000	3,011	35.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			46.00000	46	34.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,713.00000	2,671	34.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			39.00000	39	34.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,956.00000	2,914	34.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			34.00000	33	35.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,151.00000	3,108	35.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			43.00000	43	34.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,810.00000	2,768	34.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			38.00000	38	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,005.00000	2,962	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			80.00000	81	31.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,997.00000	1,956	31.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			38.00000	38	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,005.00000	2,962	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			35.00000	35	35.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,102.00000	3,060	35.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			51.00000	52	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,569.00000	2,526	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			37.00000	37	35.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,054.00000	3,011	35.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			31.00000	31	35.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,248.00000	3,205	35.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			164.00000	168	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,181.00000	1,143	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			127.00000	130	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,444.00000	1,405	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			117.00000	120	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,534.00000	1,494	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			171.00000	175	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,138.00000	1,100	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			133.00000	136	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,400.00000	1,360	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			150.00000	154	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,268.00000	1,229	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			127.00000	130	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,444.00000	1,405	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			93.00000	94	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,810.00000	1,769	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			86.00000	87	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,903.00000	1,862	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			157.00000	161	28.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,224.00000	1,186	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			113.00000	115	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,580.00000	1,540	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			178.00000	183	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,095.00000	1,058	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			186.00000	191	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,053.00000	1,016	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			171.00000	175	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,138.00000	1,100	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,733.00000	4,775	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,233.00000	3,275	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,745.00000	1,787	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			13.00000	12	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			517.00000	538	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			284.00000	263	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			12.00000	12	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,280.00000	4,237	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			2.00000	2	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,770.00000	5,727	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,268.00000	7,225	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,933.00000	4,975	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,433.00000	3,475	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,942.00000	1,985	26.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			10.00000	9	26.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			629.00000	655	21.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			196.00000	179	21.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			15.00000	15	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,083.00000	4,039	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			3.00000	3	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,570.00000	5,527	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	0	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,068.00000	7,025	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,983.00000	5,025	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,483.00000	3,525	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,992.00000	2,034	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			9.00000	9	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			660.00000	687	21.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			177.00000	161	21.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.15	Call		16.00000	16	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put		4,034.00000	3,990	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call		3.00000	3	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put		5,520.00000	5,478	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call		1.00000	0	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put		7,018.00000	6,975	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		211.00000	217	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		928.00000	892	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		194.00000	199	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		1,011.00000	974	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		138.00000	141	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,356.00000	1,316	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,267.00000	1,306	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		34.00000	31	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		842.00000	872	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		109.00000	97	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		317.00000	328	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		584.00000	553	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,453.00000	1,494	22.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		20.00000	19	22.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		1,003.00000	1,037	21.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		70.00000	61	21.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		383.00000	397	23.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		450.00000	422	23.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,500.00000	1,542	22.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		17.00000	17	22.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		1,045.00000	1,079	21.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		62.00000	54	21.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,549.00000	1,591	23.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		16.00000	16	23.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		1,088.00000	1,124	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		55.00000	49	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		423.00000	439	23.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		390.00000	364	23.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		25.00000	25	35.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,493.00000	3,449	35.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		10.00000	9	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,477.00000	4,434	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		241.00000	248	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		808.00000	773	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		23.00000	23	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,591.00000	3,547	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		9.00000	8	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,576.00000	4,533	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,406.00000	1,447	22.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.75	Put		23.00000	22	22.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		599.00000	624	22.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		217.00000	198	22.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		22.00000	22	36.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,640.00000	3,596	36.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		9.00000	8	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,626.00000	4,583	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,359.00000	1,400	22.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		26.00000	24	22.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		921.00000	953	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		88.00000	78	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		571.00000	594	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		238.00000	219	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		21.00000	21	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,689.00000	3,646	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		8.00000	8	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,675.00000	4,632	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		24.00000	24	35.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,542.00000	3,498	35.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		10.00000	9	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,527.00000	4,484	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,647.00000	1,689	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		14.00000	14	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,176.00000	1,214	22.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		44.00000	39	22.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		766.00000	795	21.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		133.00000	120	21.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		27.00000	27	35.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,395.00000	3,352	35.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		11.00000	11	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,378.00000	4,335	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,696.00000	1,738	24.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		13.00000	13	24.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,221.00000	1,260	22.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		39.00000	35	22.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		804.00000	834	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		121.00000	108	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		492.00000	512	22.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		309.00000	286	22.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		302.00000	313	24.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		620.00000	588	24.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		28.00000	28	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,346.00000	3,303	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		12.00000	11	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,329.00000	4,286	36.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,844.00000	1,886	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		11.00000	11	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		14.00000	13	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,181.00000	4,138	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		1,893.00000	1,935	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		10.00000	10	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		15.00000	14	36.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		4,132.00000	4,089	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.30180	8.25750		23.33	8,608,966.60	1,037	14,609.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		65.00000	63	34.33	49,770,000.00	790	904.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,107.00000	4,062	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		569.00000	586	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		561.00000	534	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		210.00000	214	28.80	169,060,000.00	790	10,905.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,853.00000	1,813	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		550.00000	565	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		592.00000	563	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		532.00000	546	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		624.00000	594	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		497.00000	511	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		690.00000	659	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		466.00000	478	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		758.00000	726	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		451.00000	462	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		793.00000	761	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		451.00000	462	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		793.00000	761	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		409.00000	419	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		902.00000	868	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		436.00000	448	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		829.00000	796	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		1,038.00000	1,065	21.31	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		180.00000	163	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		372.00000	381	25.41	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,015.00000	979	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		361.00000	370	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,053.00000	1,018	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		372.00000	381	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,015.00000	979	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		384.00000	393	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		977.00000	942	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		423.00000	433	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		865.00000	831	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		262.00000	267	27.49	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,504.00000	1,465	27.49	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	8.80	Call			396.00000	406	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			939.00000	904	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			350.00000	358	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,093.00000	1,056	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			320.00000	327	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,212.00000	1,175	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			293.00000	299	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,335.00000	1,297	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			277.00000	282	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,419.00000	1,381	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			269.00000	275	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,462.00000	1,423	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			293.00000	299	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,335.00000	1,297	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			255.00000	260	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,547.00000	1,508	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			311.00000	317	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,253.00000	1,216	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			269.00000	275	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,462.00000	1,423	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			223.00000	227	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,765.00000	1,725	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			183.00000	186	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,076.00000	2,035	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			199.00000	203	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,941.00000	1,901	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			216.00000	221	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,809.00000	1,769	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			216.00000	221	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,809.00000	1,769	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			193.00000	197	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,986.00000	1,945	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			165.00000	167	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,257.00000	2,216	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			157.00000	159	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,349.00000	2,307	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			153.00000	155	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,395.00000	2,353	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			145.00000	147	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,488.00000	2,445	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			132.00000	133	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,674.00000	2,632	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			117.00000	118	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,909.00000	2,866	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			119.00000	121	31.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,862.00000	2,819	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		125.00000	127	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,768.00000	2,725	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		169.00000	172	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,212.00000	2,170	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		161.00000	163	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,303.00000	2,261	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		142.00000	144	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,534.00000	2,492	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		135.00000	137	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,628.00000	2,585	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		132.00000	133	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,674.00000	2,632	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		178.00000	181	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,121.00000	2,080	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		188.00000	192	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,031.00000	1,990	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		149.00000	151	30.58	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,442.00000	2,399	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		139.00000	140	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,581.00000	2,538	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		188.00000	192	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,031.00000	1,990	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		47.00000	44	35.26	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,790.00000	4,742	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		111.00000	112	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,004.00000	2,960	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		114.00000	115	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,956.00000	2,913	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		104.00000	104	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,146.00000	3,102	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		109.00000	109	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,051.00000	3,008	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		65.00000	63	34.33	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,107.00000	4,062	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		91.00000	91	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,433.00000	3,389	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		95.00000	95	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,337.00000	3,293	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		75.00000	75	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,818.00000	3,773	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		62.00000	60	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,204.00000	4,158	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		52.00000	49	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,594.00000	4,547	34.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.20	Call			43.00000	40	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,986.00000	4,938	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			79.00000	79	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,721.00000	3,677	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			54.00000	51	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,496.00000	4,450	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			45.00000	42	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,888.00000	4,840	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			481.00000	494	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			724.00000	692	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			330.00000	337	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,172.00000	1,135	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			235.00000	239	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,678.00000	1,638	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			72.00000	71	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,914.00000	3,869	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			42.00000	38	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,084.00000	5,036	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			514.00000	528	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			657.00000	626	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			248.00000	253	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,590.00000	1,551	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			178.00000	181	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,121.00000	2,080	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			99.00000	99	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,242.00000	3,198	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			56.00000	54	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,399.00000	4,352	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			396.00000	406	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			939.00000	904	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			83.00000	83	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,626.00000	3,581	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			37.00000	33	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,379.00000	5,331	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			59.00000	57	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,302.00000	4,255	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			45.00000	42	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,888.00000	4,840	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			35.00000	32	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,478.00000	5,430	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			423.00000	433	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			865.00000	831	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			87.00000	87	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,530.00000	3,485	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			49.00000	46	35.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,692.00000	4,645	35.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		38.00000	35	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,281.00000	5,233	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		68.00000	67	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,011.00000	3,965	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		52.00000	49	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,594.00000	4,547	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		40.00000	36	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,182.00000	5,134	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		285.00000	291	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,377.00000	1,339	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		204.00000	208	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,897.00000	1,857	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		85.00000	85	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,578.00000	3,533	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		63.00000	62	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,156.00000	4,110	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		48.00000	45	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,741.00000	4,693	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		38.00000	34	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,330.00000	5,282	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		590.00000	608	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		533.00000	506	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		83.00000	83	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,626.00000	3,581	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		635.00000	653	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		477.00000	452	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		658.00000	677	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		451.00000	426	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		302.00000	308	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,294.00000	1,256	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		117.00000	118	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,909.00000	2,866	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		89.00000	89	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,481.00000	3,437	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		66.00000	65	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,059.00000	4,013	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		50.00000	48	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,643.00000	4,596	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		734.00000	754	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		376.00000	352	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		330.00000	337	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,172.00000	1,135	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		72.00000	71	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,914.00000	3,869	34.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.95	Call			708.00000	728	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			400.00000	376	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			466.00000	478	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			758.00000	726	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			229.00000	233	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,722.00000	1,681	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			122.00000	124	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,815.00000	2,772	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			93.00000	93	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,385.00000	3,341	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			70.00000	69	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,962.00000	3,917	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			42.00000	39	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,035.00000	4,987	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			845.00000	868	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			288.00000	267	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			104.00000	104	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,146.00000	3,102	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			875.00000	899	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			268.00000	247	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			384.00000	393	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			977.00000	942	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			106.00000	107	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,099.00000	3,055	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			81.00000	81	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,673.00000	3,629	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			906.00000	930	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			249.00000	229	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			683.00000	702	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			425.00000	400	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			311.00000	317	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,253.00000	1,216	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			532.00000	546	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			624.00000	594	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			101.00000	102	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,194.00000	3,150	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			77.00000	77	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,770.00000	3,725	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			58.00000	55	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,350.00000	4,304	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			35.00000	31	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,527.00000	5,479	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			79.00000	79	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,721.00000	3,677	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			33.00000	29	36.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,675.00000	5,627	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		34.00000	30	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,577.00000	5,528	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		81.00000	81	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,673.00000	3,629	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		60.00000	58	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,253.00000	4,207	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		36.00000	32	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,429.00000	5,380	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		32.00000	28	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,774.00000	5,726	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		612.00000	630	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		505.00000	478	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		550.00000	565	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		592.00000	563	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		590.00000	608	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		533.00000	506	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		845.00000	868	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		288.00000	267	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		658.00000	677	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		451.00000	426	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		497.00000	511	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		690.00000	659	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		89.00000	89	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,481.00000	3,437	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		50.00000	48	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,643.00000	4,596	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		31.00000	27	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,824.00000	5,775	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		760.00000	782	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		353.00000	330	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		39.00000	35	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,232.00000	5,184	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		816.00000	839	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		309.00000	287	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		41.00000	37	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,133.00000	5,085	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,145.00000	1,177	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		138.00000	125	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		436.00000	448	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		829.00000	796	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		149.00000	151	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,442.00000	2,399	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		55.00000	53	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,448.00000	4,401	34.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.05	Call		46.00000	43	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,839.00000	4,791	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,185.00000	1,218	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		127.00000	116	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		938.00000	963	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		230.00000	211	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		361.00000	370	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,053.00000	1,018	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		129.00000	130	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,721.00000	2,678	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		93.00000	93	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,385.00000	3,341	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		41.00000	37	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,133.00000	5,085	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		1,109.00000	1,137	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		151.00000	135	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,433.00000	1,472	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		76.00000	70	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		845.00000	868	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		288.00000	267	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,476.00000	1,516	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		69.00000	64	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		183.00000	186	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,076.00000	2,035	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,390.00000	1,428	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		83.00000	76	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		816.00000	839	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		309.00000	287	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		174.00000	177	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,166.00000	2,125	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		63.00000	62	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,156.00000	4,110	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,390.00000	1,428	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		83.00000	76	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,520.00000	1,560	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		63.00000	58	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,708.00000	4,752	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,212.00000	3,257	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		5.00000	6	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,745.00000	1,788	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		38.00000	36	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		15.00000	12	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,307.00000	7,260	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,958.00000	5,002	34.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,461.00000	3,506	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			3.00000	4	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,979.00000	2,023	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			21.00000	21	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			788.00000	810	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			330.00000	308	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			17.00000	14	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,060.00000	7,012	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,073.00000	1,101	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			165.00000	149	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			708.00000	728	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			400.00000	376	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			55.00000	53	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,448.00000	4,401	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,262.00000	3,307	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			5.00000	5	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,272.00000	2,317	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			15.00000	16	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,348.00000	1,385	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			91.00000	83	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,469.00000	2,515	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			12.00000	13	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			26.00000	21	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,368.00000	6,319	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			19.00000	16	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,912.00000	6,864	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,511.00000	3,556	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			3.00000	4	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,519.00000	2,564	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			11.00000	12	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,564.00000	1,605	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			57.00000	53	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			18.00000	15	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,010.00000	6,963	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,411.00000	3,456	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			4.00000	4	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,420.00000	2,465	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			12.00000	14	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			17.00000	14	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,109.00000	7,062	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,361.00000	3,406	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			4.00000	5	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,371.00000	2,416	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			13.00000	14	24.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.40	Call			16.00000	13	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,159.00000	7,111	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,610.00000	3,655	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			3.00000	3	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,617.00000	2,663	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			10.00000	11	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,654.00000	1,695	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			46.00000	44	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,660.00000	3,705	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			3.00000	3	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,667.00000	2,712	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			9.00000	11	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,699.00000	1,741	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			42.00000	40	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			20.00000	16	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,862.00000	6,814	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,809.00000	3,854	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			2.00000	2	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,816.00000	2,861	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			8.00000	9	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,838.00000	1,881	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			30.00000	29	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,004.00000	1,030	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			196.00000	178	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			204.00000	208	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,897.00000	1,857	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			22.00000	18	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,714.00000	6,666	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,909.00000	3,954	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			2.00000	2	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,915.00000	2,960	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			7.00000	8	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,931.00000	1,975	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			24.00000	23	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			23.00000	19	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,615.00000	6,567	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,959.00000	4,004	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			2.00000	2	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,964.00000	3,010	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			7.00000	8	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			24.00000	20	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,566.00000	6,518	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			0.00000	4,053	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	2	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			0.00000	3,059	28.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	7	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			0.00000	2,072	22.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			0.00000	20	22.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	20	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			0.00000	6,468	37.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.42680		8.38310		23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			201.00000	202	29.91	253,106,000.00	1,253	17,736.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,867.00000	2,826	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			686.00000	699	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			702.00000	672	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			466.00000	473	25.26	592,669,000.00	1,253	17,736.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,233.00000	1,196	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			650.00000	662	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			767.00000	735	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			633.00000	644	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			799.00000	768	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			585.00000	595	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			901.00000	868	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			570.00000	580	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			936.00000	903	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			527.00000	536	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,044.00000	1,009	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			489.00000	497	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,156.00000	1,120	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			514.00000	523	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,081.00000	1,046	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			541.00000	550	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,008.00000	973	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			433.00000	439	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,350.00000	1,313	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			413.00000	419	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,430.00000	1,392	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			386.00000	391	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,553.00000	1,514	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			404.00000	409	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,471.00000	1,433	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			369.00000	374	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,636.00000	1,597	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			369.00000	374	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,636.00000	1,597	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			167.00000	169	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,284.00000	3,242	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			377.00000	382	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,594.00000	1,555	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			331.00000	335	27.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,848.00000	1,808	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			309.00000	312	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,976.00000	1,935	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			276.00000	278	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,193.00000	2,152	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			302.00000	305	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,019.00000	1,978	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			324.00000	327	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,891.00000	1,850	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			324.00000	327	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,891.00000	1,850	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			295.00000	298	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,062.00000	2,021	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			124.00000	125	32.25	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,041.00000	3,998	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			338.00000	342	27.26	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,805.00000	1,765	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			295.00000	298	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,062.00000	2,021	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			253.00000	255	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,369.00000	2,328	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			247.00000	250	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,414.00000	2,373	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			258.00000	261	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,325.00000	2,284	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			242.00000	244	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,459.00000	2,417	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			227.00000	229	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,594.00000	2,553	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			205.00000	207	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,822.00000	2,780	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			185.00000	186	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,052.00000	3,009	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			189.00000	190	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,005.00000	2,963	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			196.00000	198	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,913.00000	2,871	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			192.00000	194	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,959.00000	2,917	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			218.00000	220	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,685.00000	2,643	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			223.00000	225	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,639.00000	2,598	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			209.00000	211	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,776.00000	2,734	29.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.05	Call			201.00000	202	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,867.00000	2,826	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			214.00000	216	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,731.00000	2,689	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			232.00000	234	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,549.00000	2,507	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			242.00000	244	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,459.00000	2,417	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			223.00000	225	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,639.00000	2,598	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			181.00000	183	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,098.00000	3,056	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			171.00000	173	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,228.00000	3,186	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			178.00000	179	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,144.00000	3,102	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			178.00000	179	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,144.00000	3,102	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			174.00000	175	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,191.00000	3,149	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			158.00000	159	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,425.00000	3,382	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			171.00000	172	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,238.00000	3,195	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			152.00000	153	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,519.00000	3,476	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			164.00000	165	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,331.00000	3,289	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			161.00000	162	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,378.00000	3,335	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			353.00000	357	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,720.00000	1,680	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			309.00000	312	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,976.00000	1,935	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			282.00000	285	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,149.00000	2,108	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			270.00000	272	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,237.00000	2,195	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			114.00000	114	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,280.00000	4,237	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			395.00000	400	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,512.00000	1,473	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			161.00000	162	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,378.00000	3,335	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			65.00000	65	33.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,382.00000	5,338	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		423.00000	429	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,390.00000	1,352	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		218.00000	220	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,685.00000	2,643	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		71.00000	71	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,238.00000	5,194	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		444.00000	450	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,311.00000	1,273	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		75.00000	75	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,142.00000	5,098	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		455.00000	461	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,271.00000	1,235	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		196.00000	198	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,913.00000	2,871	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		77.00000	77	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,094.00000	5,050	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		477.00000	485	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,194.00000	1,158	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		81.00000	81	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,998.00000	4,954	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		147.00000	148	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,614.00000	3,571	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		57.00000	56	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,623.00000	5,580	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		361.00000	365	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,678.00000	1,638	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		155.00000	156	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,472.00000	3,429	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		149.00000	150	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,566.00000	3,524	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		58.00000	58	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,575.00000	5,531	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		147.00000	148	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,614.00000	3,571	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		141.00000	142	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,708.00000	3,665	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		136.00000	137	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,803.00000	3,760	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		51.00000	50	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,818.00000	5,774	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		346.00000	350	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,763.00000	1,723	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		181.00000	183	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,098.00000	3,056	30.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.80	Call		149.00000	150	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,566.00000	3,524	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		144.00000	145	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,661.00000	3,618	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		55.00000	55	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,672.00000	5,628	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		61.00000	61	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,478.00000	5,435	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		433.00000	439	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,350.00000	1,313	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		73.00000	73	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,189.00000	5,146	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		555.00000	565	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		972.00000	938	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		86.00000	86	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,902.00000	4,859	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		514.00000	523	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,081.00000	1,046	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		237.00000	239	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,504.00000	2,462	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		192.00000	194	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,959.00000	2,917	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		79.00000	79	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,046.00000	5,002	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		214.00000	216	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,731.00000	2,689	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		174.00000	175	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,191.00000	3,149	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		69.00000	69	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,286.00000	5,242	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		247.00000	250	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,414.00000	2,373	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		237.00000	239	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,504.00000	2,462	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		83.00000	83	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,950.00000	4,907	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		501.00000	510	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,118.00000	1,083	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		67.00000	67	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,334.00000	5,290	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		88.00000	88	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,855.00000	4,811	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		616.00000	627	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		833.00000	801	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		264.00000	266	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,281.00000	2,240	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		95.00000	96	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,712.00000	4,669	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		270.00000	272	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,237.00000	2,195	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		98.00000	98	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,665.00000	4,622	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		667.00000	680	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		734.00000	703	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		103.00000	103	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,569.00000	4,526	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		288.00000	291	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,105.00000	2,064	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		276.00000	278	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,193.00000	2,152	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		101.00000	101	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,618.00000	4,574	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		811.00000	829	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		528.00000	502	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		316.00000	319	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,933.00000	1,893	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		116.00000	116	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,232.00000	4,189	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		788.00000	805	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		555.00000	529	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		858.00000	877	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		475.00000	451	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		346.00000	350	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,763.00000	1,723	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		120.00000	120	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,137.00000	4,093	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		882.00000	903	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		449.00000	426	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		122.00000	122	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,089.00000	4,046	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		725.00000	740	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		642.00000	613	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		302.00000	305	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,019.00000	1,978	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		288.00000	291	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,105.00000	2,064	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		108.00000	108	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,425.00000	4,381	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		834.00000	853	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		501.00000	476	22.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.85	Call		338.00000	342	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,805.00000	1,765	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		118.00000	118	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,184.00000	4,141	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		908.00000	929	21.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		425.00000	402	21.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		361.00000	365	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,678.00000	1,638	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		1,045.00000	1,070	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		312.00000	293	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		404.00000	409	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,471.00000	1,433	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		122.00000	122	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,089.00000	4,046	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		1,075.00000	1,101	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		292.00000	274	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		1,105.00000	1,132	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		272.00000	255	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		423.00000	429	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,390.00000	1,352	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		126.00000	127	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		3,993.00000	3,950	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		1,136.00000	1,164	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		253.00000	237	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,734.00000	4,777	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		3,244.00000	3,287	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		11.00000	11	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,807.00000	1,844	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		74.00000	67	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		110.00000	110	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,377.00000	4,333	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		22.00000	22	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,289.00000	7,245	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,983.00000	5,027	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,492.00000	3,535	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		9.00000	8	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		2,031.00000	2,070	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		48.00000	43	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		25.00000	25	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,042.00000	6,998	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		1,275.00000	1,306	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		192.00000	179	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		477.00000	485	25.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,194.00000	1,158	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			455.00000	461	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,271.00000	1,235	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			377.00000	382	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,594.00000	1,555	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			139.00000	139	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,756.00000	3,713	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,294.00000	3,337	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			10.00000	10	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,317.00000	2,358	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			34.00000	31	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,430.00000	1,463	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			147.00000	136	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			133.00000	134	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,850.00000	3,807	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			90.00000	91	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,807.00000	4,764	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,442.00000	3,485	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			9.00000	9	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,461.00000	2,503	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			28.00000	26	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,551.00000	1,586	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			118.00000	109	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,510.00000	2,552	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			26.00000	25	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,593.00000	1,628	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			110.00000	101	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,541.00000	3,585	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			8.00000	8	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,558.00000	2,600	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			25.00000	23	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,635.00000	1,670	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			102.00000	93	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			934.00000	956	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			401.00000	379	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,343.00000	3,386	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			10.00000	10	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,365.00000	2,406	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			32.00000	29	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,470.00000	1,503	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			137.00000	126	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,640.00000	3,684	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			7.00000	7	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,655.00000	2,698	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			22.00000	21	23.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,720.00000	1,756	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		87.00000	80	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		988.00000	1,011	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		355.00000	335	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,690.00000	3,733	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		7.00000	7	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,704.00000	2,746	24.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		21.00000	20	24.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,763.00000	1,800	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		80.00000	73	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		1,016.00000	1,040	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		333.00000	314	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		129.00000	129	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		3,946.00000	3,903	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,839.00000	3,882	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		6.00000	6	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,850.00000	2,893	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		17.00000	16	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,895.00000	1,933	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		62.00000	57	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		93.00000	93	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,760.00000	4,716	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,889.00000	3,932	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		5.00000	5	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,899.00000	2,942	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		16.00000	15	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,940.00000	1,979	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		57.00000	52	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,988.00000	4,031	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		5.00000	5	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,997.00000	3,041	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		14.00000	14	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,201.00000	1,231	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		218.00000	204	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.55350	8.50490		23.19	940,885.00	110	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		200.00000	199	30.39	433,024,000.00	2,176	28,772.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,845.00000	3,796	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		0.00000	823	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		0.00000	769	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		545.00000	554	25.23	1,205,504,000.00	2,176	2,176.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,440.00000	1,400	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		787.00000	804	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		832.00000	800	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		769.00000	786	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		864.00000	832	23.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.65	Call			752.00000	768	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			897.00000	864	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			703.00000	717	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			998.00000	964	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			688.00000	702	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,033.00000	998	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			644.00000	656	24.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,139.00000	1,103	24.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			673.00000	686	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,068.00000	1,033	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			630.00000	642	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,175.00000	1,139	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			591.00000	602	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,287.00000	1,249	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			604.00000	615	24.63	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,249.00000	1,212	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			617.00000	629	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,212.00000	1,175	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			658.00000	671	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,103.00000	1,068	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			523.00000	531	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,518.00000	1,478	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			493.00000	500	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,638.00000	1,597	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			513.00000	521	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,558.00000	1,517	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			475.00000	481	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,720.00000	1,678	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			503.00000	510	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,598.00000	1,557	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			217.00000	217	30.02	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,612.00000	3,563	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			484.00000	491	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,679.00000	1,637	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			432.00000	437	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,928.00000	1,884	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			408.00000	412	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,053.00000	2,009	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			370.00000	374	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,265.00000	2,220	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			400.00000	404	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,095.00000	2,051	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			424.00000	429	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,969.00000	1,926	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			545.00000	554	25.23	0.00	0	26,596.00

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			1,440.00000	1,400	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,017.00000	1,040	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			512.00000	487	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			466.00000	472	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,761.00000	1,718	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			449.00000	454	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,844.00000	1,801	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			416.00000	421	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,011.00000	1,967	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			385.00000	389	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,180.00000	2,135	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			184.00000	183	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,079.00000	4,030	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			993.00000	1,016	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			538.00000	512	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			457.00000	463	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,802.00000	1,759	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			440.00000	446	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,886.00000	1,842	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			392.00000	396	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,137.00000	2,093	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			377.00000	381	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,222.00000	2,178	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			181.00000	180	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,126.00000	4,077	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			925.00000	946	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			620.00000	593	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			449.00000	454	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,844.00000	1,801	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			385.00000	389	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,180.00000	2,135	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			357.00000	360	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,352.00000	2,306	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			173.00000	171	31.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,268.00000	4,218	31.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			863.00000	882	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			708.00000	678	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			424.00000	429	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,969.00000	1,926	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			377.00000	381	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,222.00000	2,178	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			363.00000	367	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,309.00000	2,263	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			350.00000	353	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,395.00000	2,350	27.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.65	Call		338.00000	340	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,483.00000	2,437	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		165.00000	163	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,410.00000	4,360	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		947.00000	969	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		592.00000	565	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		457.00000	463	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,802.00000	1,759	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		176.00000	174	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,221.00000	4,171	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,146.00000	1,173	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		391.00000	369	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		534.00000	542	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,479.00000	1,439	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		440.00000	446	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,886.00000	1,842	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,174.00000	1,201	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		369.00000	348	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		466.00000	472	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,761.00000	1,718	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		197.00000	196	30.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,892.00000	3,842	30.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,203.00000	1,231	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		348.00000	327	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		556.00000	565	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,401.00000	1,362	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		534.00000	542	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,479.00000	1,439	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		193.00000	193	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,939.00000	3,889	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,232.00000	1,260	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		327.00000	307	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		567.00000	577	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,362.00000	1,324	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,756.00000	4,805	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,272.00000	3,320	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		17.00000	16	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,875.00000	1,914	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		120.00000	111	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		904.00000	924	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		649.00000	621	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		272.00000	273	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,017.00000	2,970	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		85.00000	84	31.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,830.00000	5,781	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		42.00000	41	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,287.00000	7,238	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,005.00000	5,054	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		1.00000	0	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,519.00000	3,567	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		14.00000	13	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,090.00000	2,132	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		85.00000	78	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		299.00000	300	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,794.00000	2,747	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		178.00000	177	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,173.00000	4,124	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		96.00000	95	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,591.00000	5,541	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		47.00000	46	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,042.00000	6,993	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,401.00000	1,435	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		246.00000	232	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		579.00000	589	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,324.00000	1,286	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		513.00000	521	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,558.00000	1,517	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		221.00000	221	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,566.00000	3,517	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,321.00000	3,369	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		16.00000	16	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,362.00000	2,407	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		57.00000	53	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,513.00000	1,549	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		208.00000	196	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		277.00000	279	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,972.00000	2,925	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		139.00000	139	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,834.00000	4,785	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,548.00000	2,594	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		43.00000	40	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,670.00000	1,707	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		165.00000	154	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		210.00000	210	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,705.00000	3,656	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		153.00000	151	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,648.00000	4,598	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		263.00000	264	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,108.00000	3,060	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	12.35	Call			187.00000	186	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,032.00000	3,983	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			130.00000	129	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,975.00000	4,926	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,568.00000	3,616	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			13.00000	13	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,595.00000	2,641	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			40.00000	37	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,710.00000	1,748	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			155.00000	144	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,042.00000	1,066	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			487.00000	462	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			253.00000	254	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,199.00000	3,151	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			124.00000	123	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,069.00000	5,020	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,420.00000	3,468	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			15.00000	15	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,455.00000	2,500	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			50.00000	46	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,590.00000	1,627	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			185.00000	174	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			970.00000	992	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			565.00000	539	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			344.00000	347	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,439.00000	2,393	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			241.00000	241	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,336.00000	3,287	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			116.00000	115	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,211.00000	5,161	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,370.00000	3,419	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			15.00000	15	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,408.00000	2,453	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			53.00000	50	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,551.00000	1,588	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			197.00000	184	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			236.00000	237	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,382.00000	3,333	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			170.00000	169	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,315.00000	4,265	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			113.00000	112	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,258.00000	5,209	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			332.00000	334	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,527.00000	2,481	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			232.00000	232	29.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,428.00000	3,379	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		168.00000	166	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,363.00000	4,313	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		110.00000	109	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,305.00000	5,256	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		249.00000	250	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,244.00000	3,196	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		121.00000	120	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,116.00000	5,067	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,618.00000	3,666	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		13.00000	12	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,642.00000	2,688	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		37.00000	35	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,750.00000	1,789	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		146.00000	135	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		1,067.00000	1,091	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		462.00000	438	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		370.00000	374	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,265.00000	2,220	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		258.00000	259	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,153.00000	3,105	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		127.00000	126	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,022.00000	4,973	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,667.00000	3,715	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		12.00000	12	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,689.00000	2,736	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		35.00000	32	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,792.00000	1,830	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		137.00000	127	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		1,093.00000	1,118	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		438.00000	414	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,717.00000	3,765	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		12.00000	11	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,737.00000	2,783	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		32.00000	30	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,833.00000	1,872	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		128.00000	118	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,119.00000	1,145	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		414.00000	391	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		267.00000	268	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,062.00000	3,015	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		190.00000	189	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		3,985.00000	3,936	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		133.00000	132	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		4,928.00000	4,879	31.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,865.00000	3,914	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		10.00000	10	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,880.00000	2,927	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		25.00000	24	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,960.00000	2,000	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		105.00000	96	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		282.00000	284	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,927.00000	2,880	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		143.00000	142	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,788.00000	4,739	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,915.00000	3,963	28.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		10.00000	10	28.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,928.00000	2,976	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		23.00000	22	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		2,003.00000	2,043	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		98.00000	90	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		288.00000	289	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,883.00000	2,836	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		203.00000	203	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,798.00000	3,749	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		146.00000	145	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,741.00000	4,692	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,965.00000	4,013	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		10.00000	9	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,976.00000	3,024	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		22.00000	20	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		2,046.00000	2,087	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		91.00000	84	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,262.00000	1,291	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		307.00000	288	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		293.00000	295	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,838.00000	2,791	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		207.00000	206	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,752.00000	3,703	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		149.00000	149	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,695.00000	4,645	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		0.00000	4,062	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		0.00000	8	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		0.00000	3,073	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		0.00000	20	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		0.00000	1,326	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		0.00000	273	20.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.30690	13.14200		21.75	266,138.00	20	36,336.00
£ / R On 12/06/2009 Currency Future	13.15	Call		196.00000	271	20.80	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 12/06/2009 Currency Future	13.15	Put		204.00000	114	20.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		298.00000	435	24.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		106.00000	78	24.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		218.00000	301	20.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		176.00000	94	20.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		158.00000	218	21.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		266.00000	161	21.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		176.00000	243	21.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		234.00000	136	21.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		142.00000	195	21.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		300.00000	188	21.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		218.00000	301	20.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		176.00000	94	20.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		196.00000	271	20.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		204.00000	114	20.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		414.00000	560	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		72.00000	53	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call		460.00000	602	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put		68.00000	45	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call		499.00000	644	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put		57.00000	37	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call		624.00000	777	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put		32.00000	21	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		540.00000	688	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		48.00000	31	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call		368.00000	520	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put		76.00000	63	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		113.00000	155	22.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		371.00000	248	22.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		127.00000	174	22.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		335.00000	217	22.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		101.00000	138	22.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		409.00000	281	22.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		50.00000	59	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		808.00000	652	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		80.00000	97	23.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		538.00000	390	23.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		74.00000	89	24.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		582.00000	432	24.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		69.00000	81	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		627.00000	474	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		57.00000	63	27.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		765.00000	607	27.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		33.00000	44	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		941.00000	787	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 12/06/2009 Currency Future	13.95	Call			44.00000	55	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			852.00000	698	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			50.00000	59	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			808.00000	652	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			38.00000	51	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			896.00000	744	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			25.00000	33	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,033.00000	876	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			21.00000	28	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,079.00000	921	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			18.00000	24	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,126.00000	967	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			16.00000	21	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,174.00000	1,014	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			29.00000	38	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			987.00000	831	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			5.00000	6	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,513.00000	1,349	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2.00000	2	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,760.00000	1,595	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,258.00000	2,093	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1.00000	1	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,959.00000	1,794	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1.00000	2	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,859.00000	1,695	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1.00000	1	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,909.00000	1,744	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2.00000	2	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,760.00000	1,595	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			11.00000	15	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,269.00000	1,108	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			7.00000	9	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,415.00000	1,252	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			4.00000	5	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,562.00000	1,398	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			3.00000	3	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,661.00000	1,497	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2.00000	3	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,710.00000	1,546	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2.00000	2	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,810.00000	1,645	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			5.00000	6	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,513.00000	1,349	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			3.00000	4	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 12/06/2009 Currency Future	14.75	Put			1,611.00000	1,447	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			6.00000	7	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,464.00000	1,300	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			6.00000	7	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,464.00000	1,300	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			8.00000	11	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,366.00000	1,204	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			13.00000	18	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,221.00000	1,061	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			10.00000	13	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,318.00000	1,156	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,208.00000	2,043	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1.00000	1	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,009.00000	1,844	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,208.00000	2,043	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1.00000	1	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,909.00000	1,744	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,308.00000	2,143	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	1	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,108.00000	1,944	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			25.00000	33	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,033.00000	876	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2.00000	3	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,710.00000	1,546	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1.00000	1	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,059.00000	1,894	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,408.00000	2,243	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,758.00000	2,593	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,008.00000	2,843	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,708.00000	2,543	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,508.00000	2,343	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,558.00000	2,393	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,458.00000	2,293	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,608.00000	2,443	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 12/06/2009 Currency Future	15.60	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,458.00000	2,293	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,208.00000	3,043	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,858.00000	2,693	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,958.00000	2,793	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,358.00000	3,193	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,058.00000	2,893	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,258.00000	3,093	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,458.00000	3,293	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,558.00000	3,393	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,608.00000	3,443	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,308.00000	3,143	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,108.00000	2,943	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,658.00000	3,493	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,008.00000	3,843	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,908.00000	3,743	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,358.00000	4,193	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,658.00000	4,493	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,258.00000	5,093	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,858.00000	5,693	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			6,008.00000	5,843	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,658.00000	5,493	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,208.00000	5,043	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	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 12/06/2009 Currency Future	18.25	Put			5,108.00000	4,943	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,608.00000	5,443	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,108.00000	3,943	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,158.00000	2,993	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,658.00000	2,493	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1.00000	1	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,959.00000	1,794	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,158.00000	1,994	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,258.00000	2,093	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,358.00000	2,193	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			3.00000	3	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,661.00000	1,497	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,158.00000	1,994	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1.00000	1	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,009.00000	1,844	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,408.00000	2,243	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,658.00000	2,493	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,758.00000	2,593	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,508.00000	2,343	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,058.00000	2,893	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,758.00000	2,593	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,958.00000	2,793	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,808.00000	2,643	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,908.00000	2,743	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,258.00000	3,093	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,858.00000	2,693	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 12/06/2009 Currency Future	16.30	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,158.00000	2,993	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,458.00000	3,293	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,658.00000	3,493	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,558.00000	3,393	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,758.00000	3,593	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,858.00000	3,693	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,758.00000	3,593	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,958.00000	3,793	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,408.00000	3,243	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,508.00000	3,343	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,708.00000	3,543	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,808.00000	3,643	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,008.00000	2,843	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,208.00000	3,043	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,708.00000	3,543	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,208.00000	4,043	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,308.00000	4,143	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,408.00000	4,243	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,508.00000	4,343	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,308.00000	5,143	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,408.00000	5,243	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,508.00000	5,343	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	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 12/06/2009 Currency Future	18.85	Put			5,708.00000	5,543	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,808.00000	5,643	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,908.00000	5,743	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,708.00000	4,543	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,808.00000	4,643	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,908.00000	4,743	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,008.00000	4,843	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,808.00000	4,643	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,008.00000	4,843	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,308.00000	5,143	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,508.00000	5,343	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,358.00000	5,193	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,458.00000	5,293	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,558.00000	5,393	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,758.00000	5,593	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,958.00000	5,793	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,058.00000	5,893	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,708.00000	5,543	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,908.00000	5,743	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,108.00000	5,943	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,208.00000	6,043	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,308.00000	6,143	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,408.00000	6,243	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 12/06/2009 Currency Future	18.90	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,758.00000	5,593	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,158.00000	5,993	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,258.00000	6,093	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,258.00000	4,093	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,458.00000	4,293	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,558.00000	4,393	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,758.00000	4,593	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,858.00000	4,693	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,958.00000	4,793	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,058.00000	4,893	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,958.00000	3,793	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,058.00000	3,893	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,158.00000	3,993	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,258.00000	4,093	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,758.00000	4,593	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,508.00000	3,343	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,008.00000	3,843	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,908.00000	3,743	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,208.00000	4,043	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,408.00000	4,243	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,308.00000	3,143	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,708.00000	2,543	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			7.00000	9	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 12/06/2009 Currency Future	14.55	Put			1,415.00000	1,252	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			65.00000	75	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			673.00000	518	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			33.00000	44	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			941.00000	787	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			61.00000	69	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			719.00000	562	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			11.00000	15	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,269.00000	1,108	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			93.00000	123	23.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			451.00000	316	23.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			61.00000	69	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			719.00000	562	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			57.00000	63	27.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			765.00000	607	27.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			13.00000	18	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,221.00000	1,061	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			16.00000	21	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,174.00000	1,014	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			86.00000	109	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			494.00000	352	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			74.00000	89	24.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			582.00000	432	24.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			86.00000	109	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			494.00000	352	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			113.00000	155	22.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			371.00000	248	22.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,242.00000	5,407	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,742.00000	3,907	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,242.00000	2,407	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			759.00000	918	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			17.00000	11	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,258.00000	5,093	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,758.00000	6,593	29.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,692.00000	5,857	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			4,192.00000	4,357	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,692.00000	2,857	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	0	25.50	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	11.95	Call		1,194.00000	1,358	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put		2.00000	1	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call		5,942.00000	6,107	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	0	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call		4,442.00000	4,607	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	0	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call		2,942.00000	3,107	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put		0.00000	0	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call		1,442.00000	1,607	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put		0.00000	0	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		332.00000	481	25.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		90.00000	74	25.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call		269.00000	390	23.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put		127.00000	83	23.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		713.00000	870	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		21.00000	13	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call		243.00000	345	21.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put		151.00000	88	21.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		853.00000	1,013	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		11.00000	7	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		759.00000	918	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		17.00000	11	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		668.00000	824	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		26.00000	17	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		581.00000	732	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		39.00000	25	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		332.00000	481	25.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		90.00000	74	25.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		900.00000	1,062	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		8.00000	5	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		806.00000	965	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		14.00000	8	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		581.00000	732	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		39.00000	25	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		540.00000	688	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		48.00000	31	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		80.00000	97	23.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		538.00000	390	23.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.53470	13.36320		21.29	216,555.20	16	4,227.00
£ / R On 14/09/2009 Currency Future	13.35	Call		618.00000	690	20.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		604.00000	505	20.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		703.00000	787	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		490.00000	402	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		638.00000	713	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		575.00000	478	20.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.45	Call			578.00000	647	21.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			665.00000	562	21.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			542.00000	606	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			729.00000	621	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			598.00000	668	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			634.00000	533	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			681.00000	761	20.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			518.00000	427	20.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			703.00000	787	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			490.00000	402	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			776.00000	878	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			412.00000	343	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			802.00000	910	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			388.00000	325	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			832.00000	942	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			368.00000	307	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			926.00000	1,043	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			312.00000	258	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			862.00000	975	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			349.00000	290	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			750.00000	847	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			437.00000	362	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			598.00000	668	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			634.00000	533	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			525.00000	586	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			761.00000	652	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			508.00000	567	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			795.00000	683	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			380.00000	426	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,117.00000	991	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			462.00000	515	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			899.00000	780	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			434.00000	483	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			971.00000	848	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			448.00000	498	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			935.00000	814	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			434.00000	483	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			971.00000	848	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			396.00000	439	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,082.00000	954	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			335.00000	388	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,222.00000	1,103	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			350.00000	400	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,186.00000	1,065	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			380.00000	426	22.81	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	14.10	Put		1,117.00000	991	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		308.00000	357	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,295.00000	1,172	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		282.00000	328	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,369.00000	1,244	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		270.00000	315	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,407.00000	1,280	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		321.00000	372	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,258.00000	1,137	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		197.00000	231	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,684.00000	1,547	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		155.00000	184	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,892.00000	1,749	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		94.00000	113	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,331.00000	2,178	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		122.00000	145	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,108.00000	1,960	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		134.00000	159	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		2,021.00000	1,875	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		148.00000	175	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,935.00000	1,791	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		197.00000	231	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,684.00000	1,547	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		247.00000	289	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,484.00000	1,354	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		216.00000	253	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,603.00000	1,468	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		155.00000	184	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,892.00000	1,749	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		171.00000	202	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,808.00000	1,667	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		188.00000	221	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,725.00000	1,586	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		163.00000	193	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,850.00000	1,708	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		179.00000	211	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,766.00000	1,627	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		206.00000	242	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,643.00000	1,507	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		188.00000	221	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,725.00000	1,586	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		128.00000	152	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,065.00000	1,917	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		141.00000	167	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,978.00000	1,833	23.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.70	Call			226.00000	265	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,563.00000	1,430	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			122.00000	145	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,108.00000	1,960	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			94.00000	113	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,331.00000	2,178	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			110.00000	131	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,197.00000	2,047	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			90.00000	107	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,376.00000	2,223	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			85.00000	102	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,422.00000	2,267	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			105.00000	125	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,241.00000	2,090	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			295.00000	342	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,332.00000	1,208	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			77.00000	92	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,513.00000	2,357	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			237.00000	276	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,523.00000	1,392	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			206.00000	242	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,643.00000	1,507	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			116.00000	138	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,153.00000	2,003	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			321.00000	372	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,258.00000	1,137	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			408.00000	453	22.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,045.00000	918	22.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			421.00000	468	22.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,008.00000	883	22.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			364.00000	412	22.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,151.00000	1,028	22.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			259.00000	302	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,445.00000	1,317	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			128.00000	152	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,065.00000	1,917	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			69.00000	83	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,606.00000	2,448	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			116.00000	138	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,153.00000	2,003	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			77.00000	92	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,513.00000	2,357	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			69.00000	83	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,606.00000	2,448	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			62.00000	75	23.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.00	Put			2,699.00000	2,540	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			56.00000	67	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,792.00000	2,633	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			163.00000	193	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,850.00000	1,708	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			99.00000	119	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,286.00000	2,134	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			81.00000	97	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,468.00000	2,312	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			99.00000	119	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,286.00000	2,134	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			73.00000	87	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,560.00000	2,403	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			65.00000	79	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,652.00000	2,494	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			59.00000	71	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,745.00000	2,586	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			295.00000	342	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,332.00000	1,208	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			45.00000	54	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,981.00000	2,819	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			364.00000	412	22.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,151.00000	1,028	22.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			237.00000	276	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,523.00000	1,392	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			148.00000	175	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,935.00000	1,791	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			247.00000	289	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,484.00000	1,354	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			477.00000	531	21.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			864.00000	747	21.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			448.00000	498	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			935.00000	814	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			396.00000	439	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,082.00000	954	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			259.00000	302	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,445.00000	1,317	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			462.00000	515	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			899.00000	780	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			492.00000	549	21.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			829.00000	714	21.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			308.00000	357	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,295.00000	1,172	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			560.00000	626	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			697.00000	591	21.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.60	Call			525.00000	586	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			761.00000	652	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,263.00000	5,435	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,764.00000	3,935	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,287.00000	2,452	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			24.00000	17	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,026.00000	1,149	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			262.00000	214	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			18.00000	22	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,754.00000	3,587	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			3.00000	3	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,239.00000	5,069	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,737.00000	6,566	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,713.00000	5,885	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,213.00000	4,385	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,722.00000	2,891	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			9.00000	6	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,359.00000	1,500	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			146.00000	115	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			30.00000	37	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,317.00000	3,152	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			5.00000	6	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,791.00000	4,621	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,287.00000	6,116	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,963.00000	6,135	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,463.00000	4,635	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,968.00000	3,138	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			5.00000	3	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,564.00000	1,713	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			101.00000	78	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			40.00000	48	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,077.00000	2,914	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			6.00000	8	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,543.00000	4,373	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			1.00000	1	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,038.00000	5,866	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			726.00000	817	20.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.10	Put		463.00000	382	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		992.00000	1,113	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		278.00000	228	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		660.00000	737	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		547.00000	452	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,096.00000	1,223	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		232.00000	188	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		958.00000	1,077	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		295.00000	243	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		894.00000	1,008	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		330.00000	274	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		726.00000	817	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		463.00000	382	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,131.00000	1,261	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		218.00000	176	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,060.00000	1,186	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		247.00000	201	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		862.00000	975	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		349.00000	290	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		832.00000	942	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		368.00000	307	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		618.00000	690	20.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		604.00000	505	20.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		508.00000	567	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		795.00000	683	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.74070	13.56480		21.26	1,374,070.00	100	1,426.00
£ / R On 14/12/2009 Currency Future	13.55	Call		855.00000	927	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		840.00000	736	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		937.00000	1,012	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		723.00000	622	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		875.00000	947	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		810.00000	706	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		817.00000	887	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		902.00000	796	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		781.00000	846	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		966.00000	856	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		836.00000	906	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		871.00000	766	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		916.00000	990	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		751.00000	649	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		1,001.00000	1,097	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		636.00000	556	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,023.00000	1,126	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		609.00000	535	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,051.00000	1,156	20.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.10	Put			586.00000	515	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,138.00000	1,247	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			523.00000	457	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,109.00000	1,216	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			544.00000	476	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			836.00000	906	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			871.00000	766	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			763.00000	827	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			999.00000	887	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			799.00000	866	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			934.00000	826	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			747.00000	809	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,032.00000	918	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			584.00000	649	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,320.00000	1,209	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			694.00000	756	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,130.00000	1,015	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			675.00000	739	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,160.00000	1,048	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			675.00000	739	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,160.00000	1,048	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			656.00000	723	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,191.00000	1,082	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			602.00000	668	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,287.00000	1,177	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			535.00000	595	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,420.00000	1,305	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			567.00000	631	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,353.00000	1,240	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			551.00000	613	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,386.00000	1,272	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			519.00000	578	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,454.00000	1,337	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			406.00000	454	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,741.00000	1,614	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			419.00000	469	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,704.00000	1,578	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			488.00000	545	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,524.00000	1,404	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			459.00000	513	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,595.00000	1,473	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			432.00000	483	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,667.00000	1,542	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			381.00000	427	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,816.00000	1,686	22.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.10	Call			357.00000	401	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,892.00000	1,761	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			335.00000	377	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,970.00000	1,836	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			257.00000	290	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,292.00000	2,150	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			656.00000	723	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,191.00000	1,082	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			619.00000	687	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,255.00000	1,146	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			730.00000	790	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,065.00000	950	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			488.00000	545	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,524.00000	1,404	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			638.00000	707	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,223.00000	1,116	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			503.00000	561	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,489.00000	1,371	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			474.00000	529	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,559.00000	1,438	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			445.00000	498	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,631.00000	1,507	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			346.00000	389	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,931.00000	1,798	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			747.00000	809	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,032.00000	918	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			714.00000	773	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,099.00000	982	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			638.00000	707	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,223.00000	1,116	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			503.00000	561	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,489.00000	1,371	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			393.00000	441	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,778.00000	1,650	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			474.00000	529	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,559.00000	1,438	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			369.00000	414	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,854.00000	1,723	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			730.00000	790	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,065.00000	950	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			551.00000	613	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,386.00000	1,272	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			406.00000	454	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,741.00000	1,614	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			567.00000	631	22.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.35	Put			1,353.00000	1,240	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,265.00000	5,441	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,774.00000	3,947	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			9.00000	7	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,365.00000	2,522	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			100.00000	81	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,229.00000	1,344	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			464.00000	403	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			224.00000	254	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,459.00000	2,313	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			74.00000	86	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,810.00000	3,645	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			22.00000	26	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,257.00000	5,085	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			6.00000	7	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,741.00000	6,566	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,715.00000	5,891	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,218.00000	4,393	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			4.00000	3	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,770.00000	2,934	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			55.00000	43	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,529.00000	1,658	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			314.00000	268	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			303.00000	342	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,089.00000	1,951	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			105.00000	120	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,390.00000	3,230	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			32.00000	37	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,817.00000	4,646	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			9.00000	10	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,294.00000	6,120	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,965.00000	6,141	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,467.00000	4,642	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			2.00000	1	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,002.00000	3,170	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			38.00000	29	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,712.00000	1,849	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			247.00000	208	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			126.00000	145	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,162.00000	3,004	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			39.00000	46	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,574.00000	4,405	22.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.60	Call		11.00000	13	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,046.00000	5,872	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		958.00000	1,040	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		693.00000	599	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		916.00000	990	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		751.00000	649	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,168.00000	1,279	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		503.00000	438	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,357.00000	1,479	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		393.00000	338	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,292.00000	1,410	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		427.00000	370	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,168.00000	1,279	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		503.00000	438	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,260.00000	1,377	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		446.00000	386	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,198.00000	1,311	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		483.00000	420	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,080.00000	1,186	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		565.00000	495	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		979.00000	1,068	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		664.00000	577	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		896.00000	968	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		781.00000	677	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		694.00000	756	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,130.00000	1,015	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		937.00000	1,012	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		723.00000	622	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		781.00000	846	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		966.00000	856	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.94680	13.76970		21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		0.00000	1,130	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		0.00000	933	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,134.00000	1,215	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		914.00000	818	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,155.00000	1,237	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		885.00000	790	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		1,075.00000	1,151	20.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,005.00000	904	20.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		1,018.00000	1,090	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,098.00000	993	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		982.00000	1,052	21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,162.00000	1,055	21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		1,037.00000	1,110	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,067.00000	963	21.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.60	Call			1,114.00000	1,193	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			944.00000	846	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,306.00000	4,477	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			36.00000	30	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,335.00000	3,512	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			65.00000	65	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,430.00000	2,586	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			161.00000	139	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,680.00000	1,806	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			410.00000	359	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			810.00000	865	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,540.00000	1,419	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			584.00000	621	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,315.00000	2,174	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			429.00000	456	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,159.00000	3,009	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			318.00000	338	26.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,048.00000	3,892	26.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,211.00000	4,381	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			41.00000	34	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,237.00000	3,414	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			68.00000	68	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,347.00000	2,501	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			177.00000	154	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,615.00000	1,738	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			445.00000	391	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			782.00000	836	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,613.00000	1,489	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			567.00000	602	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,397.00000	2,255	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			416.00000	443	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,247.00000	3,096	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			309.00000	329	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,139.00000	3,982	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,116.00000	4,286	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			47.00000	39	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,140.00000	3,317	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			70.00000	70	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,265.00000	2,417	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			195.00000	170	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,551.00000	1,672	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			482.00000	425	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			756.00000	808	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,686.00000	1,561	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			550.00000	584	24.39	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 15/03/2010 Currency Future	15.70	Put		2,480.00000	2,337	24.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		404.00000	430	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,335.00000	3,183	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		300.00000	319	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,230.00000	4,072	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		4,020.00000	4,191	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		51.00000	44	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		3,045.00000	3,219	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		76.00000	73	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		2,185.00000	2,334	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		215.00000	187	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		1,492.00000	1,607	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		523.00000	460	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		731.00000	781	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,762.00000	1,634	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		533.00000	566	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,563.00000	2,419	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		392.00000	417	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,423.00000	3,270	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		290.00000	310	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,320.00000	4,163	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,873.00000	4,050	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		53.00000	53	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,910.00000	3,073	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		90.00000	77	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		2,070.00000	2,212	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		250.00000	215	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,412.00000	1,513	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		592.00000	516	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		696.00000	742	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,876.00000	1,745	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		508.00000	541	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,688.00000	2,544	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		375.00000	399	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,555.00000	3,403	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		272.00000	297	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,453.00000	4,300	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,971.00000	4,144	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		52.00000	47	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		3,000.00000	3,171	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		80.00000	74	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		2,146.00000	2,293	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		226.00000	196	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		1,465.00000	1,575	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		545.00000	478	19.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.85	Call		719.00000	767	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,800.00000	1,671	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		525.00000	558	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,605.00000	2,461	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		386.00000	411	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,467.00000	3,314	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		284.00000	306	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,364.00000	4,209	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		4,258.00000	4,429	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		39.00000	32	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		3,286.00000	3,463	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		66.00000	66	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		2,388.00000	2,543	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		169.00000	146	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,647.00000	1,772	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		427.00000	375	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		796.00000	851	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,576.00000	1,454	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		575.00000	611	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,356.00000	2,214	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		423.00000	449	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,203.00000	3,052	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		313.00000	333	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,094.00000	3,937	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		0.00000	4,239	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		0.00000	42	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		0.00000	3,268	20.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		0.00000	71	20.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		0.00000	2,375	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		0.00000	178	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		0.00000	1,639	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		0.00000	442	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		0.00000	794	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		0.00000	1,597	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		0.00000	575	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		0.00000	2,378	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		0.00000	423	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		0.00000	3,227	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		0.00000	315	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		0.00000	4,118	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.15410	13.96600		21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,443.00000	1,531	19.97	1,287,571,000.00	841	12,035.00
£ / R On 14/06/2010 Currency Future	13.40	Put		877.00000	777	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,221.00000	1,293	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,205.00000	1,089	20.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.50	Call			469.00000	493	25.97	414,613,000.00	841	12,035.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,003.00000	3,839	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,296.00000	1,374	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,080.00000	970	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,316.00000	1,395	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,050.00000	941	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,258.00000	1,333	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,142.00000	1,028	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			1,184.00000	1,254	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,268.00000	1,150	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,149.00000	1,217	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,333.00000	1,213	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,239.00000	1,312	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,173.00000	1,058	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			1,202.00000	1,273	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,236.00000	1,119	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,399.00000	1,484	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			933.00000	830	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,421.00000	1,507	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			905.00000	803	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,511.00000	1,604	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			795.00000	700	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,465.00000	1,555	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			849.00000	751	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,277.00000	1,353	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,111.00000	999	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,239.00000	1,312	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,173.00000	1,058	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			1,166.00000	1,236	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,300.00000	1,182	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			1,005.00000	1,063	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,639.00000	1,509	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			1,082.00000	1,146	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,466.00000	1,341	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			2,038.00000	2,172	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			422.00000	368	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,719.00000	1,837	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			603.00000	533	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			813.00000	857	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,197.00000	2,052	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			629.00000	658	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,013.00000	2,854	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			487.00000	512	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,871.00000	3,708	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			380.00000	399	26.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.35	Put			4,764.00000	4,595	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,072.00000	2,208	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			406.00000	353	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,750.00000	1,869	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			584.00000	515	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,488.00000	1,579	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			822.00000	725	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,098.00000	1,163	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,432.00000	1,309	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			824.00000	869	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,158.00000	2,015	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			636.00000	667	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,970.00000	2,813	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			493.00000	518	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,827.00000	3,664	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			385.00000	404	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,719.00000	4,550	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,377.00000	5,563	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			11.00000	9	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,939.00000	4,120	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			73.00000	66	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,599.00000	2,758	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			233.00000	204	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,584.00000	1,685	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			718.00000	631	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			669.00000	701	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,803.00000	2,647	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			458.00000	481	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,092.00000	3,927	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			296.00000	318	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,430.00000	5,264	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			174.00000	187	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,808.00000	6,633	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,821.00000	6,008	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			5.00000	4	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,362.00000	4,543	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			46.00000	39	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,976.00000	3,143	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			160.00000	139	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,842.00000	1,967	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			526.00000	463	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			750.00000	789	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,434.00000	2,285	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			512.00000	538	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,696.00000	3,534	25.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.65	Call			346.00000	371	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,030.00000	4,867	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			205.00000	220	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,389.00000	6,216	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			6,069.00000	6,257	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			3.00000	2	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,600.00000	4,782	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			34.00000	28	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,195.00000	3,371	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			129.00000	117	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			2,005.00000	2,137	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			439.00000	383	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			802.00000	845	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,236.00000	2,091	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			546.00000	573	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,480.00000	3,319	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			375.00000	394	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,809.00000	4,640	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			224.00000	240	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,158.00000	5,986	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,504.00000	4,686	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			38.00000	32	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,564.00000	3,743	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			98.00000	89	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,681.00000	2,842	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			215.00000	188	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,938.00000	2,068	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			472.00000	414	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			1,035.00000	1,095	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,569.00000	1,441	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			781.00000	822	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,315.00000	2,168	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			606.00000	635	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,140.00000	2,981	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,657.00000	3,837	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			91.00000	83	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,764.00000	2,927	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			198.00000	173	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			1,066.00000	1,128	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,500.00000	1,374	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			621.00000	650	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,055.00000	2,896	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			481.00000	505	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,915.00000	3,751	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,648.00000	4,830	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 14/06/2010 Currency Future	9.35	Put		32.00000	26	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,704.00000	3,884	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		88.00000	80	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,806.00000	2,969	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		190.00000	165	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		463.00000	487	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,047.00000	3,883	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		962.00000	1,017	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,746.00000	1,613	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		731.00000	768	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,515.00000	2,364	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		567.00000	596	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,351.00000	3,192	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		440.00000	464	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,224.00000	4,059	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		896.00000	946	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,930.00000	1,792	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		686.00000	719	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,720.00000	2,565	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		532.00000	559	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,566.00000	3,405	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		414.00000	435	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,448.00000	4,281	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,268.00000	4,448	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		52.00000	44	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,333.00000	3,510	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		117.00000	106	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,478.00000	2,634	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		262.00000	230	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,780.00000	1,901	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		564.00000	497	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		836.00000	881	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,120.00000	1,977	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		644.00000	675	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,928.00000	2,771	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		499.00000	525	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,783.00000	3,620	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		389.00000	409	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,673.00000	4,505	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,128.00000	4,306	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		62.00000	52	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,360.00000	2,513	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		294.00000	259	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,690.00000	1,806	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		624.00000	552	19.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.95	Call			4,082.00000	4,260	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			66.00000	55	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,150.00000	3,325	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			134.00000	121	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,321.00000	2,473	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			305.00000	269	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,660.00000	1,775	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			644.00000	571	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			791.00000	833	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,275.00000	2,129	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			614.00000	642	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,098.00000	2,938	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			475.00000	499	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,959.00000	3,795	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			371.00000	390	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,855.00000	4,685	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,987.00000	4,166	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			71.00000	62	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			3,063.00000	3,234	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			147.00000	130	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			2,248.00000	2,394	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			332.00000	290	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,609.00000	1,715	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			693.00000	610	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			770.00000	811	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,354.00000	2,207	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			598.00000	627	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,182.00000	3,023	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			358.00000	380	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			4,942.00000	4,776	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,892.00000	4,074	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			76.00000	69	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			2,177.00000	2,316	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			361.00000	312	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,559.00000	1,655	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			743.00000	651	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			582.00000	612	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,266.00000	3,108	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			452.00000	476	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,136.00000	3,971	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			4,175.00000	4,353	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			59.00000	49	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,241.00000	3,418	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			125.00000	113	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,399.00000	2,553	19.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.85	Put		283.00000	249	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,315.00000	4,495	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		49.00000	41	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,379.00000	3,556	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		113.00000	102	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,518.00000	2,675	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		252.00000	221	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,811.00000	1,934	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		545.00000	480	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		847.00000	893	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,081.00000	1,939	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		652.00000	684	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,886.00000	2,730	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		506.00000	531	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,740.00000	3,577	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		394.00000	414	26.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,628.00000	4,460	26.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.48560	11.32880		21.17	8,487,858.40	739	37,871.00
€ / R On 12/06/2009 Currency Future	11.35	Call		160.00000	231	20.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		181.00000	95	20.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		160.00000	231	20.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		181.00000	95	20.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call		182.00000	262	20.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		153.00000	76	20.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		140.00000	202	20.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		211.00000	116	20.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		71.00000	101	22.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		392.00000	265	22.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		71.00000	101	22.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		392.00000	265	22.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		108.00000	154	21.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		279.00000	168	21.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call		94.00000	134	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put		315.00000	198	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		51.00000	76	23.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		472.00000	340	23.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		82.00000	116	21.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		354.00000	230	21.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call		234.00000	345	21.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put		106.00000	59	21.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		123.00000	176	20.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		244.00000	141	20.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		42.00000	65	23.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		513.00000	380	23.49	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 12/06/2009 Currency Future	11.85	Call			35.00000	55	23.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			556.00000	419	23.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			35.00000	55	23.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			556.00000	419	23.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			23.00000	38	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			644.00000	502	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			6.00000	10	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			927.00000	774	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			12.00000	20	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			783.00000	634	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			12.00000	20	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			783.00000	634	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			5.00000	8	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			976.00000	822	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			7.00000	12	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			879.00000	727	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			3.00000	6	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			1,025.00000	870	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			3.00000	5	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,074.00000	919	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			2.00000	3	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			1,123.00000	968	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1.00000	1	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,272.00000	1,116	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,471.00000	1,315	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,671.00000	1,515	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,621.00000	1,465	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,971.00000	1,814	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			2,021.00000	1,864	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,921.00000	1,764	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,871.00000	1,714	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,821.00000	1,664	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,821.00000	1,664	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,721.00000	1,564	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			0.00000	0	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.50	Put			2,171.00000	2,014	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,321.00000	2,164	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,371.00000	2,214	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,071.00000	1,914	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			2,021.00000	1,864	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,721.00000	1,564	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,521.00000	1,365	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,771.00000	1,614	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,571.00000	1,415	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			2,121.00000	1,964	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,321.00000	2,164	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,371.00000	2,214	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,471.00000	2,314	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,571.00000	2,414	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,271.00000	2,114	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,971.00000	1,814	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,221.00000	2,064	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,621.00000	2,464	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,671.00000	2,514	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,771.00000	2,614	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,321.00000	3,164	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,371.00000	3,214	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			3,021.00000	2,864	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,821.00000	2,664	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,521.00000	2,364	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,271.00000	2,114	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,221.00000	2,064	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,471.00000	2,314	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,071.00000	1,914	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,771.00000	2,614	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			3,171.00000	3,014	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,571.00000	3,414	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,871.00000	3,714	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,971.00000	2,814	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,871.00000	2,714	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,571.00000	1,415	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	1	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,422.00000	1,265	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			5.00000	8	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			976.00000	822	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			3.00000	6	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			1,025.00000	870	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1.00000	2	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,222.00000	1,066	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			2.00000	3	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			1,173.00000	1,017	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1.00000	1	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,322.00000	1,165	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			15.00000	25	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			736.00000	589	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			9.00000	16	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			831.00000	680	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			61.00000	87	22.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			432.00000	302	22.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			28.00000	46	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.90	Put			600.00000	460	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			19.00000	31	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			690.00000	545	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1.00000	2	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,222.00000	1,066	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			0.00000	1	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,372.00000	1,215	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			15.00000	25	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			736.00000	589	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			9.00000	16	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			831.00000	680	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1.00000	1	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,322.00000	1,165	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,521.00000	1,365	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1.00000	1	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,272.00000	1,116	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			3.00000	5	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,074.00000	919	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,471.00000	1,315	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,421.00000	2,264	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,571.00000	2,414	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,921.00000	2,764	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			3,121.00000	2,964	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,221.00000	3,064	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,421.00000	3,264	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,521.00000	3,364	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,621.00000	3,464	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,721.00000	3,564	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,071.00000	2,914	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,271.00000	3,114	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,971.00000	2,814	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,071.00000	2,914	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,271.00000	3,114	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,471.00000	3,314	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,671.00000	3,514	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,771.00000	3,614	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,971.00000	3,814	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			4,071.00000	3,914	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			4,171.00000	4,014	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,271.00000	4,114	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,471.00000	3,314	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,571.00000	3,414	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,971.00000	3,814	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,721.00000	2,564	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,771.00000	1,614	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,721.00000	2,564	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,821.00000	2,664	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,871.00000	2,714	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,079.00000	5,236	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,579.00000	3,736	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,079.00000	2,236	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			602.00000	745	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			23.00000	10	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,921.00000	3,764	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	16.75	Put		5,421.00000	5,264	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call		0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put		6,921.00000	6,764	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call		5,429.00000	5,586	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put		0.00000	0	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call		3,929.00000	4,086	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put		0.00000	0	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call		2,429.00000	2,586	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put		0.00000	0	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call		932.00000	1,087	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put		3.00000	1	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put		5,071.00000	4,914	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put		6,571.00000	6,414	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call		5,529.00000	5,686	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put		0.00000	0	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call		4,029.00000	4,186	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put		0.00000	0	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call		2,529.00000	2,686	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put		0.00000	0	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call		1,031.00000	1,186	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put		2.00000	0	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put		4,971.00000	4,814	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put		6,471.00000	6,314	23.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		82.00000	116	21.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		354.00000	230	21.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		338.00000	477	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		60.00000	41	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		265.00000	390	23.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		86.00000	55	23.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		207.00000	303	21.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		128.00000	67	21.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		380.00000	519	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		51.00000	33	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		298.00000	437	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		69.00000	51	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		473.00000	607	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		44.00000	21	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		298.00000	437	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		69.00000	51	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		265.00000	390	23.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		86.00000	55	23.18	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 12/06/2009 Currency Future	10.95	Call		426.00000	562	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Put		48.00000	27	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.67650	11.51470		20.33	11,688,176.50	1,001	8,902.00
€ / R On 14/09/2009 Currency Future	11.50	Call		515.00000	581	19.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		500.00000	404	19.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		496.00000	559	19.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		531.00000	432	19.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		535.00000	603	19.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		471.00000	377	19.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		410.00000	461	20.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		695.00000	585	20.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		395.00000	444	21.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		731.00000	617	21.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		442.00000	498	20.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		627.00000	522	20.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		426.00000	479	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		661.00000	553	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		381.00000	427	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		766.00000	651	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		578.00000	653	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		413.00000	327	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		459.00000	518	20.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		594.00000	491	20.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		346.00000	396	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		831.00000	720	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		363.00000	411	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		798.00000	685	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		329.00000	382	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		864.00000	756	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		313.00000	364	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		898.00000	787	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		229.00000	268	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,114.00000	992	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		254.00000	298	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		1,040.00000	921	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		268.00000	313	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		1,003.00000	887	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		216.00000	254	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,152.00000	1,028	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		205.00000	241	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,190.00000	1,065	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		183.00000	216	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,269.00000	1,140	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		173.00000	205	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,309.00000	1,178	21.73	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 14/09/2009 Currency Future	12.80	Call			146.00000	173	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,431.00000	1,296	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			115.00000	137	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,600.00000	1,460	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			90.00000	107	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,775.00000	1,631	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			96.00000	114	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,731.00000	1,588	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			96.00000	114	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,731.00000	1,588	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			61.00000	73	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,046.00000	1,897	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			57.00000	69	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,092.00000	1,942	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			65.00000	78	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,001.00000	1,852	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			70.00000	84	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,955.00000	1,807	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			74.00000	89	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,910.00000	1,763	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			74.00000	89	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,910.00000	1,763	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			84.00000	101	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,820.00000	1,674	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			47.00000	56	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,232.00000	2,080	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			38.00000	46	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,373.00000	2,220	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			36.00000	43	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,421.00000	2,267	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			54.00000	64	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,139.00000	1,988	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			79.00000	95	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,864.00000	1,718	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			79.00000	95	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,864.00000	1,718	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			70.00000	84	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,955.00000	1,807	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			108.00000	129	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,643.00000	1,502	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			44.00000	53	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,279.00000	2,126	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			50.00000	60	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,185.00000	2,034	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			36.00000	43	21.73	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 14/09/2009 Currency Future	13.90	Put		2,421.00000	2,267	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		33.00000	40	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,468.00000	2,314	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		31.00000	37	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,516.00000	2,361	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		27.00000	33	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,612.00000	2,456	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		41.00000	49	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,326.00000	2,173	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		102.00000	121	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,687.00000	1,545	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		23.00000	28	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,709.00000	2,552	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		9.00000	11	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,344.00000	3,184	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		41.00000	49	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,326.00000	2,173	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		27.00000	33	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,612.00000	2,456	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		20.00000	24	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,805.00000	2,648	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		17.00000	21	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,903.00000	2,745	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		15.00000	18	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		3,000.00000	2,842	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		13.00000	16	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,098.00000	2,939	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		54.00000	64	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,139.00000	1,988	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		20.00000	24	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,805.00000	2,648	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		17.00000	21	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,903.00000	2,745	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		164.00000	194	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,349.00000	1,217	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		146.00000	173	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,431.00000	1,296	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		130.00000	154	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,515.00000	1,377	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		57.00000	69	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,092.00000	1,942	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		29.00000	35	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,564.00000	2,408	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		25.00000	30	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,660.00000	2,504	21.73	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 14/09/2009 Currency Future	14.25	Call			22.00000	26	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,757.00000	2,600	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			102.00000	121	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,687.00000	1,545	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			130.00000	154	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,515.00000	1,377	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			137.00000	163	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,473.00000	1,337	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			122.00000	145	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,557.00000	1,419	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			38.00000	46	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,373.00000	2,220	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			108.00000	129	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,643.00000	1,502	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			50.00000	60	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,185.00000	2,034	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			154.00000	183	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,390.00000	1,256	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			183.00000	216	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,269.00000	1,140	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			241.00000	283	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,076.00000	956	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			194.00000	228	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,229.00000	1,102	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			297.00000	346	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			932.00000	820	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			241.00000	283	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,076.00000	956	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			137.00000	163	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,473.00000	1,337	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			313.00000	364	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			898.00000	787	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			282.00000	329	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			968.00000	853	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			297.00000	346	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			932.00000	820	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			173.00000	205	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,309.00000	1,178	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,115.00000	5,277	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,615.00000	3,777	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,125.00000	2,283	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			10.00000	6	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			833.00000	946	19.02	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 14/09/2009 Currency Future	10.90	Put			218.00000	170	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			4.00000	4	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,889.00000	3,728	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,386.00000	5,224	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,885.00000	6,724	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,415.00000	5,577	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,915.00000	4,077	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,419.00000	2,579	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			4.00000	2	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,052.00000	1,179	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			137.00000	103	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			6.00000	7	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,591.00000	3,431	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	1	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,086.00000	4,924	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,585.00000	6,424	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,565.00000	5,727	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,065.00000	4,227	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,567.00000	2,728	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			3.00000	1	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,171.00000	1,304	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			106.00000	78	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			7.00000	9	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,443.00000	3,283	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,936.00000	4,774	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,435.00000	6,274	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			477.00000	538	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			562.00000	461	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			624.00000	708	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			359.00000	282	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			702.00000	805	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			288.00000	229	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			649.00000	740	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			334.00000	263	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			600.00000	680	19.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			385.00000	304	19.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.40	Call		556.00000	628	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		442.00000	351	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		556.00000	628	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		442.00000	351	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		381.00000	427	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		766.00000	651	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		477.00000	538	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		562.00000	461	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		675.00000	772	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		310.00000	246	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		578.00000	653	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		413.00000	327	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		395.00000	444	21.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		731.00000	617	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.85140	11.68560		20.62	7,786,369.80	657	2,973.00
€ / R On 14/12/2009 Currency Future	11.70	Call		705.00000	774	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		720.00000	623	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		545.00000	593	21.55	554,455,000.00	935	13,230.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,059.00000	942	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		174.00000	189	26.81	176,715,000.00	935	13,230.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,088.00000	2,938	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		725.00000	796	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		690.00000	595	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		687.00000	753	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		751.00000	652	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		603.00000	658	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		917.00000	807	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		652.00000	712	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		816.00000	711	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		635.00000	694	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		849.00000	742	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		588.00000	641	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		952.00000	840	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		573.00000	625	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		987.00000	873	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		619.00000	676	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		883.00000	774	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		766.00000	842	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		631.00000	541	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		669.00000	733	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		784.00000	681	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		558.00000	609	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,023.00000	907	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		531.00000	578	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,095.00000	977	21.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.55	Call			459.00000	497	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,323.00000	1,196	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			481.00000	523	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,246.00000	1,121	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			493.00000	536	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,207.00000	1,085	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			437.00000	474	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,402.00000	1,272	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			427.00000	462	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,442.00000	1,311	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			417.00000	452	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,481.00000	1,350	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			407.00000	441	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,521.00000	1,390	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			369.00000	400	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,683.00000	1,549	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			336.00000	364	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,850.00000	1,712	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			307.00000	332	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,021.00000	1,880	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			321.00000	347	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,935.00000	1,796	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			314.00000	339	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,978.00000	1,838	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			314.00000	339	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,978.00000	1,838	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			274.00000	297	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,239.00000	2,095	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			269.00000	290	25.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,283.00000	2,139	25.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			281.00000	303	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,195.00000	2,052	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			287.00000	310	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,151.00000	2,009	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			293.00000	317	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,108.00000	1,966	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			287.00000	310	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,151.00000	2,009	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			300.00000	324	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,064.00000	1,923	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			249.00000	272	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,414.00000	2,271	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			328.00000	355	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,893.00000	1,754	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			153.00000	168	27.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.85	Put		3,318.00000	3,167	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		262.00000	284	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,326.00000	2,182	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		237.00000	259	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,502.00000	2,357	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		226.00000	246	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,590.00000	2,445	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		215.00000	234	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,679.00000	2,533	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		205.00000	223	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,769.00000	2,622	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		321.00000	347	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,935.00000	1,796	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		307.00000	332	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,021.00000	1,880	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		255.00000	278	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,370.00000	2,226	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		243.00000	265	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,457.00000	2,314	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		231.00000	252	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,546.00000	2,401	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		360.00000	391	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,725.00000	1,589	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		344.00000	373	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,808.00000	1,671	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		274.00000	297	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,239.00000	2,095	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		344.00000	373	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,808.00000	1,671	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		249.00000	272	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,414.00000	2,271	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		352.00000	381	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,766.00000	1,630	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		255.00000	278	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,370.00000	2,226	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		243.00000	265	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,457.00000	2,314	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		220.00000	240	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,635.00000	2,489	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		226.00000	246	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,590.00000	2,445	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		378.00000	410	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,642.00000	1,509	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		387.00000	420	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,602.00000	1,469	23.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Call			352.00000	381	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,766.00000	1,630	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			281.00000	303	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,195.00000	2,052	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			387.00000	420	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,602.00000	1,469	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			397.00000	431	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,561.00000	1,429	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			360.00000	391	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,725.00000	1,589	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			470.00000	510	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,284.00000	1,158	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			448.00000	485	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,362.00000	1,234	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			505.00000	550	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,170.00000	1,048	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			437.00000	474	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,402.00000	1,272	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			518.00000	564	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,132.00000	1,012	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			493.00000	536	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,207.00000	1,085	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			448.00000	485	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,362.00000	1,234	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,259.00000	1,383	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			223.00000	181	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			957.00000	1,051	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			421.00000	350	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			170.00000	185	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,134.00000	2,983	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,405.00000	1,538	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			170.00000	136	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,068.00000	1,172	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			333.00000	271	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			810.00000	890	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			575.00000	489	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			162.00000	176	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,226.00000	3,075	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,178.00000	2,341	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			42.00000	40	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			1,011.00000	1,110	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			375.00000	309	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			108.00000	119	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,972.00000	3,817	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			41.00000	47	28.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.05	Put		5,405.00000	5,245	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		14.00000	17	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,879.00000	6,715	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,470.00000	2,634	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		35.00000	33	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,191.00000	1,309	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		256.00000	207	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		125.00000	138	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,690.00000	3,536	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		50.00000	57	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,115.00000	4,956	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		18.00000	20	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,582.00000	6,419	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		545.00000	593	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,059.00000	942	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,617.00000	2,781	21.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		31.00000	30	21.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,294.00000	1,421	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		209.00000	169	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		135.00000	148	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,550.00000	3,397	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		56.00000	63	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		4,970.00000	4,812	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		20.00000	23	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,434.00000	6,271	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,895.00000	4,059	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		9.00000	8	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,911.00000	3,075	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		26.00000	24	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,943.00000	2,099	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		57.00000	47	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		1,159.00000	1,273	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		274.00000	221	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		157.00000	172	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,272.00000	3,121	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		94.00000	105	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,208.00000	4,054	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,994.00000	4,158	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		8.00000	6	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		3,010.00000	3,173	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		24.00000	22	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		2,032.00000	2,196	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		47.00000	44	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,224.00000	1,346	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		238.00000	194	18.36	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	14.70	Call			166.00000	180	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,180.00000	3,029	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			100.00000	110	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,115.00000	3,959	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,043.00000	4,207	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			7.00000	6	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,059.00000	3,222	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			23.00000	21	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,081.00000	2,244	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			45.00000	43	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			103.00000	113	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,067.00000	3,912	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,796.00000	3,960	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			10.00000	9	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,813.00000	2,978	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			28.00000	26	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,855.00000	2,005	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			69.00000	54	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,098.00000	1,204	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			312.00000	253	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			150.00000	164	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,364.00000	3,213	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			88.00000	99	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,303.00000	4,148	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,697.00000	3,861	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			11.00000	10	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,715.00000	2,879	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			29.00000	28	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,768.00000	1,916	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			83.00000	65	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			1,039.00000	1,141	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			354.00000	290	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			142.00000	156	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,457.00000	3,305	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			83.00000	93	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,397.00000	4,242	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,598.00000	3,763	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			13.00000	11	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,684.00000	1,829	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			98.00000	77	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			984.00000	1,080	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			398.00000	329	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			77.00000	87	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,492.00000	4,336	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,648.00000	3,812	24.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.05	Put		12.00000	11	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,666.00000	2,830	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		30.00000	29	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,726.00000	1,872	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		90.00000	71	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		139.00000	152	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,503.00000	3,351	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		80.00000	90	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,444.00000	4,289	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,845.00000	4,010	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		10.00000	8	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,862.00000	3,027	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		27.00000	25	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,898.00000	2,050	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		63.00000	49	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,128.00000	1,237	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		293.00000	236	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		91.00000	103	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,256.00000	4,101	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			12.02820	11.86140		20.74	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	11.85	Call		0.00000	952	20.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		0.00000	774	20.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		865.00000	932	20.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		904.00000	804	20.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		903.00000	973	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		841.00000	745	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		780.00000	838	21.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,068.00000	960	21.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		764.00000	821	21.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,102.00000	993	21.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		813.00000	874	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,001.00000	896	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		796.00000	856	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,034.00000	928	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		748.00000	804	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,137.00000	1,026	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,637.00000	3,802	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		25.00000	24	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,668.00000	2,828	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		57.00000	50	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,793.00000	1,927	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		182.00000	149	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,146.00000	1,238	19.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		535.00000	460	19.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		510.00000	544	23.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.25	Put		1,899.00000	1,766	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		358.00000	383	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,746.00000	2,605	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		250.00000	268	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,639.00000	3,490	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		167.00000	183	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,556.00000	4,405	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,686.00000	3,852	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		24.00000	23	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,715.00000	2,876	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		54.00000	47	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,832.00000	1,967	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		170.00000	139	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,172.00000	1,265	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		510.00000	437	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		519.00000	554	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,858.00000	1,726	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		364.00000	390	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,703.00000	2,562	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		255.00000	273	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,593.00000	3,445	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		172.00000	188	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,510.00000	4,359	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,784.00000	3,950	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		23.00000	22	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,809.00000	2,971	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		48.00000	43	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,911.00000	2,049	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		150.00000	121	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,224.00000	1,322	18.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		463.00000	394	18.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		538.00000	575	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,777.00000	1,647	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		378.00000	405	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,617.00000	2,477	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		264.00000	283	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,503.00000	3,355	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		180.00000	197	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,419.00000	4,269	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,834.00000	4,000	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		22.00000	21	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,857.00000	3,019	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		46.00000	40	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,951.00000	2,091	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		140.00000	113	17.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.05	Call		1,252.00000	1,351	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		440.00000	373	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		548.00000	586	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,737.00000	1,607	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		385.00000	412	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,574.00000	2,434	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		269.00000	288	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,457.00000	3,310	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		185.00000	202	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,373.00000	4,224	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,735.00000	3,901	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		24.00000	23	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,762.00000	2,923	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		51.00000	45	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,871.00000	2,008	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		160.00000	130	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,198.00000	1,293	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		486.00000	415	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		529.00000	564	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,817.00000	1,686	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		371.00000	397	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,660.00000	2,519	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		259.00000	278	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,548.00000	3,400	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		176.00000	192	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,464.00000	4,314	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,982.00000	4,146	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		20.00000	18	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		3,000.00000	3,164	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		38.00000	36	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,075.00000	2,224	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		113.00000	95	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,337.00000	1,447	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		376.00000	319	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		580.00000	620	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,619.00000	1,492	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		408.00000	434	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,446.00000	2,306	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		284.00000	304	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,323.00000	3,175	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		198.00000	214	27.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,237.00000	4,086	27.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,079.00000	4,243	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		18.00000	15	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,097.00000	3,262	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 15/03/2010 Currency Future	8.80	Put			35.00000	34	20.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			2,162.00000	2,315	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			100.00000	87	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,399.00000	1,515	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			338.00000	287	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			602.00000	645	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,541.00000	1,416	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			422.00000	449	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,361.00000	2,221	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			294.00000	314	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,233.00000	3,086	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			207.00000	221	27.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,145.00000	3,993	27.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			0.00000	4,194	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			0.00000	16	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			0.00000	3,213	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			0.00000	35	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			0.00000	2,269	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			0.00000	91	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			0.00000	1,481	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			0.00000	303	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			0.00000	632	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			0.00000	1,454	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			0.00000	441	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			0.00000	2,263	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			0.00000	309	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			0.00000	3,131	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	217	27.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			0.00000	4,039	27.60	0.00	0	0.00
AL13 On 06/08/2009 Index Future			246.19100		246.02300		0.00	0.00	0	7.00
ALBI On 06/08/2009 Index Future			291.77600		292.10100		0.00	5,835,520.00	2	550.00
ALBI On 05/11/2009 Index Future			296.85200		297.18200		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			125.01200		125.05300		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			127.21200		127.25300		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			293.60350		293.92550		0.00	64,592,770.00	22	367.00
GOVI On 05/11/2009 jGovi			298.71200		299.03850		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			355.41500		355.41500		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future			362.29900		362.29900		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J153 On 31/08/2010 jSwap			7.64500		7.60600		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.76400		8.69500		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.38500		8.34200		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.81100		8.74400		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.85400		8.79900		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.92600		8.88200		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.89000		8.85000		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			6.91900		6.92800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.85900		6.80600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.67200		7.61100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.53300		8.46100		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.73300		8.68900		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.24000		8.23600		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.57200		7.55700		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.20300		7.18200		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.71600		7.70700		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.38300		7.38000		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.21600		7.21700		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.58900		7.58800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			281.69700		282.03900		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			286.65400		287.00000		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.55800		6.62700		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,209.00000	3,280	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			7.00000	6	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,456.00000	3,528	2.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	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
R153 On 05/11/2009 Bond Future	6.50	Call			1,254.00000	1,254	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			33.00000	33	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.33300		8.31300		8.50	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,330.00000	5,230	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			382.00000	389	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.42000		8.39800		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			1,024.00000	988	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,813.00000	5,892	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.51000		8.48700		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,813.00000	1,768	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,556.00000	5,626	7.90	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.81000		8.80000		18.18	0.00	0	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			4,652.00000	4,566	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,717.00000	2,729	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			270.00000	255	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,145.00000	14,227	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.85400		8.84400		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			5,068.00000	5,002	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,983.00000	6,014	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			6,301.00000	6,229	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,807.00000	4,831	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,671.00000	1,636	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,031.00000	13,093	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			1,171.00000	1,144	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,361.00000	15,430	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.90100		8.89000		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			4,190.00000	4,137	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,555.00000	10,606	17.75	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.44400		8.42300		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,856.00000	3,775	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			392.00000	400	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.51300		8.49200		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			740.00000	715	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,917.00000	4,978	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.59200		8.57000		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			1,061.00000	1,034	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,376.00000	5,434	7.85	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.91500		8.85400		11.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 06/08/2009 Bond Future	9.25	Call			3,340.00000	3,102	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,167.00000	1,268	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.98800		8.92400		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			599.00000	541	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,735.00000	9,023	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.06900		9.00200		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			2,016.00000	1,891	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,369.00000	6,597	11.41	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.91200		8.85100		13.59	0.00	0	488.00
R204 On 06/08/2009 Bond Future	9.25	Call			3,642.00000	3,382	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,265.00000	1,374	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.97500		8.91200		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			667.00000	603	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,538.00000	9,846	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.04400		8.97800		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			2,265.00000	2,127	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,916.00000	7,159	13.06	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.45200		8.43100		7.55	20,683.72	213	1,427.00
R206 On 06/08/2009 Bond Future	9.25	Call			3,189.00000	3,121	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			330.00000	337	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			60.00000	54	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,315.00000	5,384	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.52900		8.50800		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			595.00000	575	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,081.00000	4,132	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.62000		8.59700		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			841.00000	818	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,437.00000	4,488	6.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.00200		8.98200		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			3,218.00000	3,125	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,587.00000	1,617	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.06100		9.04100		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			594.00000	571	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,596.00000	10,694	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.12600		9.10400		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			2,215.00000	2,164	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,478.00000	7,557	14.52	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.08600		9.11200		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,828.00000	2,905	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,969.00000	1,882	16.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 05/11/2009 Bond Future			9.15300		9.18100		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			718.00000	740	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,197.00000	10,046	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.24000		9.26700		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,480.00000	2,531	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,297.00000	7,184	15.58	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.35500		8.36600		22.19	0.00	0	4,503.00
R209 On 06/08/2009 Bond Future	8.00	Call			1,686.00000	1,698	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			4,961.00000	4,878	22.06	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			4,891.00000	4,935	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,680.00000	1,629	22.75	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.37900		8.39000		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			1,205.00000	1,214	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,110.00000	12,025	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,555.00000	11,625	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,158.00000	1,133	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			807.00000	813	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,429.00000	14,340	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.40500		8.41600		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,635.00000	2,655	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,156.00000	11,081	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,519.00000	13,588	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,696.00000	1,671	24.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			289.82100		290.13700		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			294.92000		295.24100		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.58290		6.46960		20.82	329,145.00	50	9,504.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			104.00000	170	20.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			84.00000	37	20.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			130.00000	210	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			60.00000	27	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			160.00000	257	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			41.00000	24	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			104.00000	170	20.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			84.00000	37	20.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			83.00000	132	19.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			114.00000	50	19.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			67.00000	105	20.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			147.00000	72	20.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			67.00000	105	20.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			147.00000	72	20.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			130.00000	210	21.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.40	Put		60.00000	27	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		240.00000	350	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		21.00000	17	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		288.00000	396	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		19.00000	13	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		336.00000	442	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		17.00000	9	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		43.00000	65	21.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		223.00000	132	21.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		43.00000	65	21.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		223.00000	132	21.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		53.00000	82	20.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		184.00000	99	20.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		32.00000	51	22.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		263.00000	168	22.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		24.00000	40	23.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		304.00000	207	23.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		21.00000	31	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		352.00000	248	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		21.00000	31	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		352.00000	248	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		14.00000	18	25.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		444.00000	335	25.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		19.00000	24	24.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		399.00000	291	24.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		32.00000	51	22.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		263.00000	168	22.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		10.00000	16	26.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		491.00000	383	26.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		10.00000	16	26.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		491.00000	383	26.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		14.00000	18	25.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		444.00000	335	25.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		19.00000	24	24.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		399.00000	291	24.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		5.00000	11	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		585.00000	478	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		7.00000	15	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		538.00000	432	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		4.00000	8	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		634.00000	525	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		2.00000	5	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		683.00000	572	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		5.00000	11	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		585.00000	478	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
ZAAD On 12/06/2009 Currency Future	7.15	Call			2.00000	5	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			683.00000	572	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,330.00000	1,217	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,430.00000	1,317	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,130.00000	1,017	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			0.00000	1	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			931.00000	818	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			1.00000	3	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			781.00000	670	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			2.00000	4	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			732.00000	621	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			199.00000	304	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			29.00000	21	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			2.00000	4	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			732.00000	621	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			1.00000	2	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			831.00000	719	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			0.00000	1	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			931.00000	818	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,031.00000	917	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			0.00000	1	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			881.00000	768	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			981.00000	868	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			477.00000	585	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			7.00000	2	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			383.00000	489	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			14.00000	6	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			288.00000	396	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			19.00000	13	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			199.00000	304	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			29.00000	21	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			431.00000	537	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			11.00000	4	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			336.00000	442	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			17.00000	9	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,080.00000	967	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,180.00000	1,067	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			1.00000	2	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
ZAAD On 12/06/2009 Currency Future	7.30	Put		831.00000	719	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,230.00000	1,117	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,230.00000	1,117	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,330.00000	1,217	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,430.00000	1,317	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,530.00000	1,417	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,630.00000	1,517	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,730.00000	1,617	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,830.00000	1,717	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,730.00000	1,617	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,080.00000	967	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		5,820.00000	5,933	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		4,320.00000	4,433	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call		2,820.00000	2,933	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,320.00000	1,433	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		0.00000	0	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,680.00000	1,567	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,180.00000	3,067	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		4,680.00000	4,567	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		6,180.00000	6,067	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call		5,970.00000	6,083	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put		0.00000	0	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call		4,470.00000	4,583	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put		0.00000	0	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call		2,970.00000	3,083	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,470.00000	1,583	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	27.81	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	9.50	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		3,030.00000	2,917	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,530.00000	4,417	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		6,030.00000	5,917	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		6,070.00000	6,183	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,570.00000	4,683	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,070.00000	3,183	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,570.00000	1,683	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,930.00000	2,817	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,430.00000	4,317	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,930.00000	5,817	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		720.00000	833	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		1.00000	0	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		621.00000	733	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		2.00000	0	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		524.00000	634	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		5.00000	1	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		431.00000	537	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		11.00000	4	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		671.00000	783	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		1.00000	0	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		573.00000	684	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		3.00000	1	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		524.00000	634	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		5.00000	1	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.65070	6.53600		20.12	332,535.00	50	51,139.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		279.00000	327	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		293.00000	226	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		299.00000	351	19.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		263.00000	200	19.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		343.00000	405	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		207.00000	155	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		279.00000	327	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		293.00000	226	19.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		260.00000	305	19.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		324.00000	255	19.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.65	Call			243.00000	285	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			357.00000	285	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			343.00000	405	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			207.00000	155	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			320.00000	377	18.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			234.00000	176	18.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			368.00000	435	18.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			182.00000	135	18.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			425.00000	502	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			139.00000	102	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			456.00000	539	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			120.00000	88	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			213.00000	248	20.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			427.00000	348	20.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			227.00000	266	20.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			391.00000	315	20.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			227.00000	266	20.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			391.00000	315	20.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			200.00000	232	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			464.00000	381	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			200.00000	232	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			464.00000	381	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			176.00000	203	21.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			540.00000	453	21.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			151.00000	179	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			615.00000	528	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			176.00000	203	21.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			540.00000	453	21.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			187.00000	217	21.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			501.00000	416	21.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			243.00000	285	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			357.00000	285	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			165.00000	191	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			579.00000	490	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			138.00000	168	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			652.00000	567	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			165.00000	191	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			579.00000	490	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			138.00000	168	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			652.00000	567	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			115.00000	141	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			729.00000	640	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			126.00000	154	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			690.00000	603	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			126.00000	154	22.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.10	Put		690.00000	603	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		105.00000	128	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		769.00000	678	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		86.00000	106	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		850.00000	756	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		320.00000	377	18.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		234.00000	176	18.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		115.00000	141	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		729.00000	640	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		95.00000	117	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		809.00000	716	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		86.00000	106	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		850.00000	756	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		71.00000	88	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		935.00000	837	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		105.00000	128	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		769.00000	678	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		71.00000	88	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		935.00000	837	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		58.00000	72	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,022.00000	921	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		78.00000	97	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		892.00000	796	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		64.00000	79	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		978.00000	879	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		52.00000	65	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,066.00000	964	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		395.00000	468	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		159.00000	117	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		456.00000	539	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		120.00000	88	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,786.00000	5,901	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,286.00000	4,401	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,786.00000	2,901	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,289.00000	1,402	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		3.00000	2	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		10.00000	13	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,724.00000	1,613	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,214.00000	3,100	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,714.00000	4,599	22.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,214.00000	6,099	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,986.00000	6,101	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,486.00000	4,601	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,986.00000	3,101	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,487.00000	1,601	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		1.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		17.00000	22	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,531.00000	1,421	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,014.00000	2,900	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,514.00000	4,399	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,014.00000	5,899	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,036.00000	6,151	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,536.00000	4,651	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,036.00000	3,151	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,537.00000	1,651	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		19.00000	24	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,483.00000	1,373	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,964.00000	2,850	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,464.00000	4,349	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,964.00000	5,849	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		564.00000	657	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		78.00000	56	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		490.00000	577	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		104.00000	76	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		770.00000	874	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		34.00000	23	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		684.00000	784	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		48.00000	33	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		603.00000	698	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		67.00000	47	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		526.00000	616	18.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.10	Put		90.00000	66	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		727.00000	829	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		41.00000	28	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		643.00000	741	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		57.00000	40	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		395.00000	468	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		159.00000	117	18.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.71250	6.59640		20.27	0.00	0	265.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		393.00000	442	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		397.00000	329	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		413.00000	463	19.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		367.00000	301	19.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		454.00000	510	18.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		308.00000	248	18.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		375.00000	421	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		429.00000	359	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		375.00000	421	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		429.00000	359	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		358.00000	402	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		461.00000	390	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		413.00000	463	19.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		367.00000	301	19.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		434.00000	486	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		337.00000	273	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		476.00000	536	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		279.00000	224	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		525.00000	594	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		228.00000	181	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		525.00000	594	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		228.00000	181	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		552.00000	627	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		206.00000	165	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		297.00000	333	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		601.00000	520	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		341.00000	383	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		495.00000	421	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		358.00000	402	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		461.00000	390	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		326.00000	365	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		529.00000	453	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		326.00000	365	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		529.00000	453	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		311.00000	349	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		565.00000	486	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		297.00000	333	21.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.90	Put		601.00000	520	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		272.00000	304	21.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		676.00000	591	21.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		241.00000	278	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		745.00000	666	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		213.00000	246	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		816.00000	734	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		187.00000	217	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		891.00000	805	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		476.00000	536	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		279.00000	224	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		500.00000	564	18.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		253.00000	202	18.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		285.00000	318	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		638.00000	555	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		256.00000	291	21.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		710.00000	628	21.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		226.00000	262	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		780.00000	699	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		454.00000	510	18.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		308.00000	248	18.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		285.00000	318	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		638.00000	555	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		226.00000	262	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		780.00000	699	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		200.00000	231	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		853.00000	769	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		256.00000	291	21.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		710.00000	628	21.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,746.00000	5,863	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,246.00000	4,363	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,746.00000	2,863	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,268.00000	1,378	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		22.00000	15	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		41.00000	50	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,795.00000	1,687	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		3.00000	4	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,257.00000	3,141	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,754.00000	4,638	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,254.00000	6,138	22.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,996.00000	6,113	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,496.00000	4,613	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,996.00000	3,113	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,505.00000	1,619	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		9.00000	6	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		61.00000	72	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,564.00000	1,460	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		5.00000	6	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,009.00000	2,894	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,504.00000	4,388	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,004.00000	5,888	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,046.00000	6,163	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,546.00000	4,663	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,046.00000	3,163	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,554.00000	1,667	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		7.00000	5	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		66.00000	78	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,519.00000	1,415	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		6.00000	7	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,959.00000	2,844	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,454.00000	4,338	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,954.00000	5,838	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		648.00000	734	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		152.00000	121	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		581.00000	662	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		184.00000	149	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		795.00000	889	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		99.00000	77	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		720.00000	810	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		123.00000	97	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		614.00000	697	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		168.00000	135	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		581.00000	662	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		184.00000	149	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		683.00000	771	18.45	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	6.05	Put			137.00000	109	18.45	0.00	0	0.00
Total for Derivatives:								5,321,199,765.62	25,175	958,437.00
Grand Total:								5,321,199,765.62	25,175	958,437.00