



Daily MTM Report

Daily summary for 03/06/2009

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			14.22900	14.20000			0.00	0	0.00
R153 On 31/08/2010 Bond			6.90500	6.70000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.31000	8.28000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.84000	8.78000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.42500	8.40000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.89000	8.86500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.89000	8.87000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.42500	8.40000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.98500	8.96000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.07800	9.04400			0.00	0	0.00
R209 On 31/03/2036 Bond			8.41500	8.34000			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			8.07540		8.03560		23.63	112,086,552.00	13,880	344,895.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			124.00000	132	23.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			139.00000	107	23.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Call			152.00000	164	24.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Put			117.00000	88	24.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Call			105.00000	111	24.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Put			169.00000	135	24.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			74.00000	76	25.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			238.00000	201	25.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			51.00000	52	26.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			316.00000	276	26.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			43.00000	42	26.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			357.00000	317	26.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			30.00000	29	28.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			444.00000	403	28.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			25.00000	23	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			489.00000	448	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			14.00000	13	30.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			629.00000	588	30.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			14.00000	13	30.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			629.00000	588	30.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			21.00000	19	29.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			535.00000	494	29.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			36.00000	35	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			400.00000	359	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			8.00000	7	31.83	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			773.00000	732	31.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			21.00000	19	29.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			535.00000	494	29.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			17.00000	16	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			582.00000	540	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			10.00000	9	31.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			724.00000	683	31.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			6.00000	5	32.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			870.00000	830	32.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			4.00000	3	34.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			1,018.00000	978	34.56	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	9.15	Call			3.00000	2	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			1,117.00000	1,077	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2.00000	2	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,167.00000	1,126	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			2.00000	2	36.74	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			1,216.00000	1,176	36.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2.00000	1	37.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,266.00000	1,226	37.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			4.00000	4	34.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			969.00000	928	34.01	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2.00000	2	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,167.00000	1,126	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			0.00000	0	48.08	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,165.00000	2,125	48.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1.00000	1	40.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,515.00000	1,475	40.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1.00000	1	41.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,615.00000	1,575	41.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	0	44.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,865.00000	1,825	44.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1.00000	0	42.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,715.00000	1,675	42.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	50.55	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,365.00000	2,325	50.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1.00000	1	40.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,515.00000	1,475	40.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1.00000	1	40.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,565.00000	1,525	40.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1.00000	1	41.26	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,615.00000	1,575	41.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			0.00000	0	43.74	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,815.00000	1,775	43.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1.00000	1	40.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,565.00000	1,525	40.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1.00000	0	43.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,765.00000	1,725	43.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			0.00000	0	46.84	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			2,065.00000	2,025	46.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			0.00000	0	47.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			2,115.00000	2,075	47.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	53.58	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,764.00000	2,725	53.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			0.00000	0	46.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			2,065.00000	2,025	46.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			0.00000	0	48.08	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 12/06/2009 Currency Future	10.20	Put			2,165.00000	2,125	48.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			0.00000	0	51.79	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,465.00000	2,425	51.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	49.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,315.00000	2,275	49.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	52.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,515.00000	2,475	52.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	58.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,964.00000	3,925	58.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,764.00000	4,725	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			0.00000	0	53.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,665.00000	2,625	53.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	52.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,615.00000	2,575	52.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	52.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,565.00000	2,525	52.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	49.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,265.00000	2,225	49.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	46.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			2,015.00000	1,975	46.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			0.00000	0	51.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			2,415.00000	2,375	51.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			0.00000	0	48.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			2,215.00000	2,175	48.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	44.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,915.00000	1,875	44.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			0.00000	0	45.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,965.00000	1,925	45.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	49.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,265.00000	2,225	49.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	49.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,315.00000	2,275	49.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	50.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,365.00000	2,325	50.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	52.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,615.00000	2,575	52.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1.00000	0	41.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,665.00000	1,625	41.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	46.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			2,015.00000	1,975	46.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	52.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,565.00000	2,525	52.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	52.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,515.00000	2,475	52.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	54.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,864.00000	2,825	54.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	54.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			3,014.00000	2,975	54.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	55.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,114.00000	3,075	55.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	53.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,814.00000	2,775	53.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	53.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,764.00000	2,725	53.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			0.00000	0	54.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,914.00000	2,875	54.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	56.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,314.00000	3,275	56.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	0	57.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,614.00000	3,575	57.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	57.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,664.00000	3,625	57.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	58.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,814.00000	3,775	58.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			0.00000	0	55.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			3,164.00000	3,125	55.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	53.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,814.00000	2,775	53.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1.00000	1	39.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,465.00000	1,425	39.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	0	44.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,865.00000	1,825	44.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1.00000	0	43.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,765.00000	1,725	43.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1.00000	1	38.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,366.00000	1,326	38.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			5.00000	4	33.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			919.00000	879	33.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			5.00000	4	33.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			919.00000	879	33.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			12.00000	11	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			676.00000	635	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			30.00000	29	28.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			444.00000	403	28.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			7.00000	6	32.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			822.00000	781	32.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			62.00000	63	25.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			276.00000	237	25.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			51.00000	52	26.36	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 12/06/2009 Currency Future	8.30	Put			316.00000	276	26.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			6.00000	5	32.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			870.00000	830	32.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			3.00000	3	35.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,068.00000	1,027	35.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			88.00000	92	24.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			202.00000	166	24.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			36.00000	35	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			400.00000	359	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			17.00000	16	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			582.00000	540	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			12.00000	11	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			676.00000	635	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			8.00000	7	31.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			773.00000	732	31.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			3.00000	3	35.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,068.00000	1,027	35.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2.00000	1	37.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,266.00000	1,226	37.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1.00000	0	41.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,665.00000	1,625	41.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1.00000	1	38.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,366.00000	1,326	38.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			0.00000	0	47.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			2,115.00000	2,075	47.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			0.00000	0	53.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,714.00000	2,675	53.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	55.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,114.00000	3,075	55.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			0.00000	0	55.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			3,214.00000	3,175	55.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			0.00000	0	54.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,964.00000	2,925	54.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	54.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,064.00000	3,025	54.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	54.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,864.00000	2,825	54.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	54.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,064.00000	3,025	54.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	55.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,264.00000	3,225	55.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	56.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,364.00000	3,325	56.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			0.00000	0	56.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,464.00000	3,425	56.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.60	Call			0.00000	0	57.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,564.00000	3,525	57.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	0	56.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			3,414.00000	3,375	56.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	57.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,514.00000	3,475	57.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	0	57.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,714.00000	3,675	57.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	58.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,914.00000	3,875	58.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	58.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			4,014.00000	3,975	58.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	59.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			4,114.00000	4,075	59.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	59.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			4,214.00000	4,175	59.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	58.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,764.00000	3,725	58.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	58.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,864.00000	3,825	58.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	59.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			4,064.00000	4,025	59.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	57.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,514.00000	3,475	57.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	58.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			4,014.00000	3,975	58.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	55.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,264.00000	3,225	55.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	56.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,364.00000	3,325	56.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	54.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			3,014.00000	2,975	54.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	56.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,314.00000	3,275	56.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	44.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,915.00000	1,875	44.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			0.00000	0	43.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,815.00000	1,775	43.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1.00000	1	37.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,316.00000	1,276	37.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1.00000	1	38.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,416.00000	1,375	38.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1.00000	1	38.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,416.00000	1,375	38.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1.00000	1	37.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,316.00000	1,276	37.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			4,736.00000	4,775	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,236.00000	3,275	50.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	50.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			1,736.00000	1,775	42.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	42.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			290.00000	314	26.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			55.00000	38	26.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	59.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			4,264.00000	4,225	59.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,764.00000	5,725	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			7,264.00000	7,225	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			4,986.00000	5,025	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,486.00000	3,525	45.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	45.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			1,986.00000	2,025	44.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	44.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			505.00000	538	29.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			19.00000	13	29.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,514.00000	5,475	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			7,014.00000	6,975	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,286.00000	3,325	49.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	49.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,286.00000	2,325	47.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	47.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,286.00000	1,326	38.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			0.00000	0	38.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			330.00000	356	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			45.00000	31	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,714.00000	4,675	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,436.00000	3,475	46.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	46.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,436.00000	2,475	49.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	49.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,436.00000	1,475	39.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			0.00000	0	39.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			459.00000	491	29.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			24.00000	16	29.31	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	12.60	Call		0.00000	0	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put		4,564.00000	4,525	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call		2,486.00000	2,525	49.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put		0.00000	0	49.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Call		1,486.00000	1,525	40.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put		0.00000	0	40.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call		0.00000	0	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put		4,514.00000	4,475	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		0.00000	0	58.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		3,864.00000	3,825	58.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call		0.00000	0	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put		4,864.00000	4,825	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call		3,586.00000	3,625	43.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put		0.00000	0	43.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call		2,586.00000	2,625	51.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put		0.00000	0	51.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call		1,586.00000	1,625	41.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put		0.00000	0	41.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call		598.00000	633	31.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put		12.00000	8	31.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call		0.00000	0	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put		4,914.00000	4,875	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call		0.00000	0	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put		5,014.00000	4,975	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call		3,386.00000	3,425	47.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put		0.00000	0	47.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call		2,386.00000	2,425	48.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put		0.00000	0	48.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call		1,386.00000	1,426	39.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put		0.00000	0	39.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call		415.00000	445	28.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put		30.00000	20	28.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call		0.00000	0	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put		5,114.00000	5,075	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call		0.00000	0	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put		5,064.00000	5,025	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call		3,536.00000	3,575	44.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put		0.00000	0	44.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call		2,536.00000	2,575	50.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put		0.00000	0	50.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call		1,536.00000	1,575	40.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put		0.00000	0	40.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call		551.00000	585	30.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Put		15.00000	10	30.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call		0.00000	0	60.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	13.00	Put			4,964.00000	4,925	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Call			3,686.00000	3,725	41.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Put			0.00000	0	41.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Call			2,686.00000	2,725	52.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Put			0.00000	0	52.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Call			1,686.00000	1,725	41.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Put			0.00000	0	41.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Call			693.00000	730	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Put			8.00000	5	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Put			4,814.00000	4,775	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Call			3,736.00000	3,775	39.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Put			0.00000	0	39.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Call			2,736.00000	2,775	52.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Put			0.00000	0	52.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Call			742.00000	779	33.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Put			6.00000	4	33.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	58.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,764.00000	3,725	58.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Call			3,836.00000	3,875	37.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Put			0.00000	0	37.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Call			2,836.00000	2,875	53.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Put			0.00000	0	53.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Call			1,836.00000	1,875	43.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Put			0.00000	0	43.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Call			839.00000	878	34.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Put			4.00000	2	34.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Call			0.00000	0	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Put			4,664.00000	4,625	60.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Call			3,936.00000	3,975	35.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Put			0.00000	0	35.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Call			2,936.00000	2,975	55.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Put			0.00000	0	55.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Call			1,936.00000	1,975	43.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Put			0.00000	0	43.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Call			938.00000	977	35.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Put			2.00000	2	35.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Call			4,036.00000	4,075	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Put			0.00000	0	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Call			3,036.00000	3,075	54.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Put			0.00000	0	54.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Call			2,036.00000	2,075	44.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Put			0.00000	0	44.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Call			1,037.00000	1,076	36.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Put			1.00000	1	36.64	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 12/06/2009 Currency Future	12.50	Call		0.00000	0	60.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.50	Put		4,464.00000	4,425	60.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.05	Call		0.00000	4,025	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.05	Put		0.00000	0	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.05	Call		0.00000	3,025	55.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.05	Put		0.00000	0	55.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.05	Call		0.00000	1,027	36.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.05	Put		0.00000	1	36.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		0.00000	132	23.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		0.00000	107	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.21780	8.17530		23.25	107,160,112.00	13,040	38,367.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		397.00000	413	23.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		422.00000	395	23.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		417.00000	435	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		392.00000	367	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		994.00000	1,031	21.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		69.00000	63	21.78	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		486.00000	507	22.64	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		311.00000	290	22.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		379.00000	394	23.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		453.00000	426	23.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		238.00000	246	25.87	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		812.00000	778	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		361.00000	375	23.72	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		486.00000	457	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		313.00000	325	24.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		588.00000	557	24.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		272.00000	282	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		697.00000	665	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		299.00000	310	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		623.00000	592	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		260.00000	270	25.39	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		735.00000	702	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		722.00000	753	21.74	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		147.00000	136	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		227.00000	235	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		852.00000	818	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		248.00000	258	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		773.00000	740	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		285.00000	296	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		660.00000	628	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		208.00000	215	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		933.00000	898	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		183.00000	189	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,058.00000	1,021	27.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.20	Call			161.00000	167	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,186.00000	1,149	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			148.00000	153	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,272.00000	1,235	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			136.00000	140	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,360.00000	1,323	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			141.00000	147	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,316.00000	1,279	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			110.00000	114	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,585.00000	1,546	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			62.00000	64	32.65	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,287.00000	2,247	32.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			98.00000	101	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,723.00000	1,683	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			81.00000	84	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,956.00000	1,916	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			94.00000	97	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,769.00000	1,730	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			106.00000	110	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,631.00000	1,592	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			102.00000	105	30.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,677.00000	1,638	30.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			91.00000	94	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,815.00000	1,776	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			91.00000	94	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,815.00000	1,776	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			70.00000	72	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,144.00000	2,104	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			67.00000	69	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,192.00000	2,152	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			64.00000	67	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,239.00000	2,199	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			64.00000	67	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,239.00000	2,199	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			58.00000	60	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,382.00000	2,342	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			50.00000	52	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,574.00000	2,534	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			42.00000	43	34.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,816.00000	2,775	34.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			6.00000	7	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,831.00000	4,789	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			45.00000	46	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,719.00000	2,679	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			46.00000	48	33.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,671.00000	2,630	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			48.00000	50	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,623.00000	2,582	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			60.00000	62	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,334.00000	2,294	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			73.00000	75	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,097.00000	2,057	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			53.00000	55	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,478.00000	2,438	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			52.00000	53	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,526.00000	2,486	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			78.00000	81	31.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,003.00000	1,963	31.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			87.00000	90	31.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,862.00000	1,822	31.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			75.00000	78	31.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,050.00000	2,010	31.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			55.00000	57	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,430.00000	2,390	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			53.00000	55	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,478.00000	2,438	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			45.00000	46	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,719.00000	2,679	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			55.00000	57	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,430.00000	2,390	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			67.00000	69	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,192.00000	2,152	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			73.00000	75	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,097.00000	2,057	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			84.00000	87	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,909.00000	1,869	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			32.00000	34	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,157.00000	3,116	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			115.00000	119	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,540.00000	1,501	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			106.00000	110	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,631.00000	1,592	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			98.00000	101	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,723.00000	1,683	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			62.00000	64	32.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,287.00000	2,247	32.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			120.00000	124	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,494.00000	1,456	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			110.00000	114	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,585.00000	1,546	29.81	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	9.50	Call			125.00000	129	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,449.00000	1,411	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			78.00000	81	31.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,003.00000	1,963	31.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			43.00000	45	34.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,768.00000	2,727	34.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			40.00000	42	34.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,865.00000	2,824	34.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			75.00000	78	31.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,050.00000	2,010	31.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			39.00000	40	34.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,914.00000	2,873	34.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			37.00000	38	35.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,011.00000	2,970	35.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			46.00000	48	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,671.00000	2,630	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			39.00000	40	34.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,914.00000	2,873	34.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			33.00000	35	35.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,108.00000	3,067	35.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			43.00000	45	34.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,768.00000	2,727	34.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			38.00000	39	34.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,962.00000	2,921	34.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			81.00000	84	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,956.00000	1,916	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			38.00000	39	34.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,962.00000	2,921	34.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			35.00000	37	35.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,060.00000	3,019	35.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			52.00000	53	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,526.00000	2,486	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			37.00000	38	35.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,011.00000	2,970	35.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			31.00000	32	35.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,205.00000	3,164	35.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			168.00000	174	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,143.00000	1,106	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			130.00000	135	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,405.00000	1,367	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			120.00000	124	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,494.00000	1,456	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			175.00000	181	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,100.00000	1,064	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			136.00000	140	28.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,360.00000	1,323	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			154.00000	160	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,229.00000	1,192	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			130.00000	135	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,405.00000	1,367	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			94.00000	97	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,769.00000	1,730	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			87.00000	90	31.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,862.00000	1,822	31.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			161.00000	167	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,186.00000	1,149	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			115.00000	119	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,540.00000	1,501	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			183.00000	189	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,058.00000	1,021	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			191.00000	198	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,016.00000	980	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			175.00000	181	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,100.00000	1,064	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,775.00000	4,818	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,275.00000	3,318	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,787.00000	1,830	25.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			12.00000	12	25.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			538.00000	561	22.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			263.00000	243	22.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			12.00000	13	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,237.00000	4,195	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			2.00000	2	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,727.00000	5,685	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,225.00000	7,183	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,975.00000	5,018	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,475.00000	3,518	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,985.00000	2,027	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			9.00000	9	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			655.00000	682	21.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			179.00000	164	21.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			15.00000	16	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,039.00000	3,998	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			3.00000	3	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,527.00000	5,485	36.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.20	Call		0.00000	1	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put		7,025.00000	6,983	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call		5,025.00000	5,068	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put		0.00000	0	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call		3,525.00000	3,568	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put		0.00000	0	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call		2,034.00000	2,076	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put		9.00000	8	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call		687.00000	717	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put		161.00000	149	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call		16.00000	17	36.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put		3,990.00000	3,949	36.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call		3.00000	3	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put		5,478.00000	5,435	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call		0.00000	1	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put		6,975.00000	6,933	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		217.00000	225	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		892.00000	857	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		199.00000	206	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		974.00000	938	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		141.00000	147	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,316.00000	1,279	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,306.00000	1,346	22.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		31.00000	29	22.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		872.00000	907	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		97.00000	89	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		328.00000	341	24.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		553.00000	523	24.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,494.00000	1,535	22.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		19.00000	17	22.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		1,037.00000	1,074	21.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		61.00000	56	21.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,542.00000	1,584	23.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		17.00000	16	23.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		1,079.00000	1,118	21.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		54.00000	50	21.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,591.00000	1,633	23.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		16.00000	15	23.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		1,124.00000	1,163	22.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		49.00000	45	22.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		439.00000	458	22.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		364.00000	340	22.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		25.00000	26	35.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,449.00000	3,408	35.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		9.00000	10	36.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,434.00000	4,393	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		248.00000	258	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		773.00000	740	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		23.00000	24	36.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,547.00000	3,506	36.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		8.00000	9	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,533.00000	4,491	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,447.00000	1,488	22.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		22.00000	20	22.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		624.00000	650	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		198.00000	182	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		22.00000	23	36.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,596.00000	3,555	36.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		8.00000	9	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,583.00000	4,541	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,400.00000	1,440	22.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		24.00000	22	22.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		953.00000	989	21.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		78.00000	71	21.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		594.00000	619	22.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		219.00000	201	22.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		21.00000	22	36.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,646.00000	3,604	36.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		8.00000	8	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,632.00000	4,590	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		24.00000	25	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,498.00000	3,457	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		9.00000	10	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,484.00000	4,442	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,689.00000	1,731	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		14.00000	13	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,214.00000	1,254	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		39.00000	36	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		795.00000	828	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		120.00000	111	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		27.00000	28	35.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,352.00000	3,311	35.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		11.00000	12	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,335.00000	4,294	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,738.00000	1,780	24.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		13.00000	13	24.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,260.00000	1,300	22.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		35.00000	32	22.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		834.00000	867	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		108.00000	100	21.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.95	Call			512.00000	534	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			286.00000	266	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			313.00000	325	24.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			588.00000	557	24.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			28.00000	30	35.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,303.00000	3,262	35.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			11.00000	12	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,286.00000	4,244	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,886.00000	1,928	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			11.00000	10	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			13.00000	14	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,138.00000	4,097	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,935.00000	1,978	26.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			10.00000	10	26.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			14.00000	15	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,089.00000	4,047	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.34530		8.30180		23.39	1,435,391.60	172	14,548.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			565.00000	586	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			563.00000	541	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			63.00000	65	34.21	0.00	0	904.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,062.00000	4,020	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			586.00000	607	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			534.00000	512	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			214.00000	220	28.65	0.00	0	10,905.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,813.00000	1,775	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			565.00000	586	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			563.00000	541	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			546.00000	565	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			594.00000	570	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			511.00000	528	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			659.00000	633	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			478.00000	494	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			726.00000	699	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			462.00000	478	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			761.00000	733	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			462.00000	478	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			761.00000	733	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			419.00000	433	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			868.00000	838	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			448.00000	462	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			796.00000	767	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,065.00000	1,099	21.31	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			163.00000	153	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			381.00000	394	25.27	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			979.00000	948	25.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.95	Call			370.00000	381	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,018.00000	986	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			381.00000	394	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			979.00000	948	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			393.00000	406	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			942.00000	911	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			433.00000	448	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			831.00000	802	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			267.00000	274	27.32	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,465.00000	1,429	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			406.00000	419	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			904.00000	874	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			358.00000	370	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,056.00000	1,024	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			327.00000	337	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,175.00000	1,142	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			299.00000	308	26.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,297.00000	1,263	26.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			282.00000	291	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,381.00000	1,345	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			275.00000	282	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,423.00000	1,387	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			299.00000	308	26.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,297.00000	1,263	26.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			260.00000	267	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,508.00000	1,472	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			317.00000	327	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,216.00000	1,182	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			275.00000	282	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,423.00000	1,387	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			227.00000	233	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,725.00000	1,688	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			186.00000	191	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,035.00000	1,996	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			203.00000	208	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,901.00000	1,863	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			221.00000	227	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,769.00000	1,732	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			221.00000	227	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,769.00000	1,732	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			197.00000	202	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,945.00000	1,907	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			167.00000	172	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,216.00000	2,176	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			159.00000	163	30.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,307.00000	2,268	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		155.00000	159	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,353.00000	2,313	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		147.00000	151	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,445.00000	2,405	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		133.00000	136	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,632.00000	2,591	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		118.00000	120	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,866.00000	2,825	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		121.00000	123	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,819.00000	2,778	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		127.00000	130	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,725.00000	2,684	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		172.00000	176	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,170.00000	2,131	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		163.00000	167	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,261.00000	2,222	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		144.00000	147	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,492.00000	2,452	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		137.00000	140	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,585.00000	2,545	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		133.00000	136	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,632.00000	2,591	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		181.00000	186	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,080.00000	2,041	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		192.00000	197	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,990.00000	1,951	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		151.00000	155	30.41	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,399.00000	2,359	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		140.00000	143	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,538.00000	2,498	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		192.00000	197	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,990.00000	1,951	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		44.00000	45	35.15	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,742.00000	4,700	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		112.00000	114	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,960.00000	2,919	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		115.00000	117	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,913.00000	2,872	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		104.00000	106	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,102.00000	3,061	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		109.00000	112	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,008.00000	2,966	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		63.00000	65	34.21	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,062.00000	4,020	34.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.60	Call			91.00000	93	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,389.00000	3,347	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			95.00000	97	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,293.00000	3,252	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			75.00000	76	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,773.00000	3,731	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			60.00000	61	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,158.00000	4,116	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			49.00000	50	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,547.00000	4,505	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			40.00000	41	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,938.00000	4,896	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			79.00000	81	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,677.00000	3,635	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			51.00000	53	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,450.00000	4,407	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			42.00000	43	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,840.00000	4,798	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			494.00000	511	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			692.00000	665	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			337.00000	347	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,135.00000	1,102	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			239.00000	246	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,638.00000	1,600	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			71.00000	72	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,869.00000	3,827	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			38.00000	39	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,036.00000	4,994	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			528.00000	546	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			626.00000	601	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			253.00000	260	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,551.00000	1,514	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			181.00000	186	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,080.00000	2,041	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			99.00000	102	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,198.00000	3,156	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			54.00000	55	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,352.00000	4,310	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			406.00000	419	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			904.00000	874	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			83.00000	85	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,581.00000	3,539	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			33.00000	34	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,331.00000	5,288	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			57.00000	58	34.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,255.00000	4,213	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		42.00000	43	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,840.00000	4,798	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		32.00000	32	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,430.00000	5,387	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		433.00000	448	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		831.00000	802	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		87.00000	89	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,485.00000	3,443	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		46.00000	47	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,645.00000	4,602	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		35.00000	35	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,233.00000	5,190	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		67.00000	68	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,965.00000	3,923	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		49.00000	50	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,547.00000	4,505	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		36.00000	37	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,134.00000	5,092	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		291.00000	299	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,339.00000	1,304	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		208.00000	214	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,857.00000	1,819	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		85.00000	87	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,533.00000	3,491	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		62.00000	63	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,110.00000	4,068	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		45.00000	46	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,693.00000	4,651	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		34.00000	35	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,282.00000	5,239	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		608.00000	630	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		506.00000	485	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		83.00000	85	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,581.00000	3,539	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		653.00000	677	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		452.00000	432	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		677.00000	702	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		426.00000	406	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		308.00000	317	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,256.00000	1,222	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		118.00000	120	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,866.00000	2,825	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		89.00000	91	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,437.00000	3,395	33.13	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	12.25	Call		65.00000	67	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,013.00000	3,971	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		48.00000	49	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,596.00000	4,553	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		754.00000	781	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		352.00000	336	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		337.00000	347	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,135.00000	1,102	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		71.00000	72	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,869.00000	3,827	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		728.00000	754	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		376.00000	358	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		478.00000	494	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		726.00000	699	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		233.00000	239	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,681.00000	1,644	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		124.00000	126	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,772.00000	2,731	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		93.00000	95	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,341.00000	3,299	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		69.00000	70	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,917.00000	3,875	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		39.00000	40	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		4,987.00000	4,945	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		868.00000	898	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		267.00000	253	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		104.00000	106	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,102.00000	3,061	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		899.00000	929	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		247.00000	234	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		393.00000	406	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		942.00000	911	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		107.00000	109	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,055.00000	3,014	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		81.00000	83	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,629.00000	3,588	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		930.00000	961	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		229.00000	216	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		702.00000	727	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		400.00000	382	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		317.00000	327	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,216.00000	1,182	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		546.00000	565	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		594.00000	570	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		102.00000	104	32.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,150.00000	3,109	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		77.00000	78	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,725.00000	3,683	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		55.00000	57	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,304.00000	4,261	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		31.00000	31	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,479.00000	5,436	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		79.00000	81	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,677.00000	3,635	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		29.00000	29	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,627.00000	5,584	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		30.00000	31	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,528.00000	5,485	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		81.00000	83	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,629.00000	3,588	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		58.00000	60	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,207.00000	4,165	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		32.00000	33	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,380.00000	5,338	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		28.00000	28	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,726.00000	5,683	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		630.00000	653	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		478.00000	458	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		608.00000	630	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		506.00000	485	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		868.00000	898	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		267.00000	253	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		677.00000	702	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		426.00000	406	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		511.00000	528	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		659.00000	633	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		89.00000	91	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,437.00000	3,395	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		48.00000	49	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,596.00000	4,553	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		27.00000	27	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,775.00000	5,732	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		782.00000	809	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		330.00000	314	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		35.00000	36	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,184.00000	5,141	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		839.00000	867	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		287.00000	272	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		37.00000	38	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,085.00000	5,043	35.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,177.00000	1,215	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		125.00000	120	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		448.00000	462	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		796.00000	767	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		151.00000	155	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,399.00000	2,359	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		53.00000	54	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,401.00000	4,359	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		43.00000	44	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,791.00000	4,749	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,218.00000	1,256	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		116.00000	110	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		963.00000	994	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		211.00000	199	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		370.00000	381	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,018.00000	986	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		130.00000	133	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,678.00000	2,638	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		93.00000	95	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,341.00000	3,299	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		37.00000	38	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,085.00000	5,043	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		1,137.00000	1,175	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		135.00000	129	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,472.00000	1,511	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		70.00000	66	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		868.00000	898	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		267.00000	253	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,516.00000	1,555	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		64.00000	60	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		186.00000	191	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,035.00000	1,996	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,428.00000	1,467	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		76.00000	72	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		839.00000	867	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		287.00000	272	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		177.00000	181	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,125.00000	2,086	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		62.00000	63	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,110.00000	4,068	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,428.00000	1,467	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		76.00000	72	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,560.00000	1,600	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		58.00000	55	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,752.00000	4,795	34.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,257.00000	3,301	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		6.00000	5	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,788.00000	1,829	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		36.00000	33	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		12.00000	12	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,260.00000	7,217	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,002.00000	5,045	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,506.00000	3,549	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		4.00000	4	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,023.00000	2,066	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		21.00000	21	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		810.00000	838	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		308.00000	292	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		14.00000	15	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,012.00000	6,969	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,101.00000	1,135	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		149.00000	140	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		728.00000	754	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		376.00000	358	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		53.00000	54	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,401.00000	4,359	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,307.00000	3,350	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		5.00000	5	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,317.00000	2,361	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		16.00000	15	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,385.00000	1,424	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		83.00000	79	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,515.00000	2,558	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		13.00000	13	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		21.00000	22	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,319.00000	6,276	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		16.00000	16	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,864.00000	6,821	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,556.00000	3,599	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		4.00000	4	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,564.00000	2,607	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		12.00000	12	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,605.00000	1,645	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		53.00000	50	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		15.00000	15	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,963.00000	6,920	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,456.00000	3,499	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		4.00000	4	31.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,465.00000	2,509	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			14.00000	13	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			14.00000	14	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,062.00000	7,019	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,406.00000	3,450	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			5.00000	4	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,416.00000	2,459	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			14.00000	14	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			13.00000	14	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,111.00000	7,068	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,655.00000	3,698	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			3.00000	3	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,663.00000	2,706	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			11.00000	11	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,695.00000	1,736	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			44.00000	41	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,705.00000	3,748	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			3.00000	3	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,712.00000	2,756	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			11.00000	10	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,741.00000	1,782	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			40.00000	37	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			16.00000	17	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,814.00000	6,771	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,854.00000	3,898	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			2.00000	2	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,861.00000	2,904	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			9.00000	9	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,881.00000	1,922	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			29.00000	27	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,030.00000	1,063	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			178.00000	168	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			208.00000	214	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,857.00000	1,819	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			18.00000	18	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,666.00000	6,623	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,954.00000	3,997	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			2.00000	2	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,960.00000	3,003	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			8.00000	8	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,975.00000	2,017	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			23.00000	22	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			19.00000	20	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,567.00000	6,524	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			4,004.00000	4,047	34.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.30	Put		2.00000	2	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		3,010.00000	3,053	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		8.00000	8	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		20.00000	20	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,518.00000	6,475	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,053.00000	4,097	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		2.00000	1	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,059.00000	3,102	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		7.00000	7	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,072.00000	2,115	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		20.00000	20	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		20.00000	20	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,468.00000	6,425	37.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.47310	8.42680		23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		680.00000	704	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		703.00000	681	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		202.00000	209	29.88	0.00	0	17,736.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,826.00000	2,786	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		699.00000	724	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		672.00000	651	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		473.00000	489	25.22	0.00	0	17,736.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,196.00000	1,166	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		662.00000	685	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		735.00000	712	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		644.00000	667	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		768.00000	744	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		595.00000	616	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		868.00000	843	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		580.00000	600	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		903.00000	877	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		536.00000	555	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,009.00000	982	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		497.00000	514	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,120.00000	1,091	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		523.00000	541	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,046.00000	1,018	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		550.00000	569	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		973.00000	946	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		439.00000	455	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,313.00000	1,281	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		419.00000	433	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,392.00000	1,360	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		391.00000	404	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,514.00000	1,481	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		409.00000	423	26.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,433.00000	1,400	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		374.00000	386	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,597.00000	1,563	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		374.00000	386	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,597.00000	1,563	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		169.00000	174	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,242.00000	3,201	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		382.00000	395	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,555.00000	1,522	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		335.00000	346	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,808.00000	1,773	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		312.00000	323	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,935.00000	1,900	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		278.00000	288	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,152.00000	2,115	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		305.00000	315	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,978.00000	1,942	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		327.00000	338	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,850.00000	1,815	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		327.00000	338	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,850.00000	1,815	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		298.00000	308	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,021.00000	1,985	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		125.00000	129	32.21	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,998.00000	3,956	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		342.00000	353	27.20	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,765.00000	1,730	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		298.00000	308	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,021.00000	1,985	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		255.00000	264	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,328.00000	2,291	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		250.00000	258	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,373.00000	2,335	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		261.00000	269	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,284.00000	2,246	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		244.00000	252	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,417.00000	2,379	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		229.00000	237	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,553.00000	2,514	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		207.00000	214	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,780.00000	2,741	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		186.00000	193	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,009.00000	2,969	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		190.00000	197	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,963.00000	2,923	30.16	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	11.10	Call			198.00000	205	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,871.00000	2,832	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			194.00000	201	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,917.00000	2,878	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			220.00000	227	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,643.00000	2,604	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			225.00000	232	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,598.00000	2,559	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			211.00000	218	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,734.00000	2,695	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			202.00000	209	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,826.00000	2,786	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			216.00000	223	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,689.00000	2,650	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			234.00000	242	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,507.00000	2,469	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			244.00000	252	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,417.00000	2,379	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			225.00000	232	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,598.00000	2,559	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			183.00000	189	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,056.00000	3,016	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			173.00000	178	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,186.00000	3,145	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			179.00000	185	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,102.00000	3,062	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			179.00000	185	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,102.00000	3,062	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			175.00000	181	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,149.00000	3,108	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			159.00000	164	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,382.00000	3,341	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			172.00000	178	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,195.00000	3,155	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			153.00000	158	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,476.00000	3,435	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			165.00000	171	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,289.00000	3,248	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			162.00000	168	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,335.00000	3,294	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			357.00000	369	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,680.00000	1,646	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			312.00000	323	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,935.00000	1,900	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			285.00000	294	28.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,108.00000	2,071	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		272.00000	282	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,195.00000	2,158	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		114.00000	118	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,237.00000	4,195	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		400.00000	413	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,473.00000	1,440	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		162.00000	168	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,335.00000	3,294	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		65.00000	68	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,338.00000	5,295	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		429.00000	444	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,352.00000	1,321	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		220.00000	227	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,643.00000	2,604	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		71.00000	74	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,194.00000	5,151	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		450.00000	466	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,273.00000	1,243	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		75.00000	78	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,098.00000	5,055	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		461.00000	477	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,235.00000	1,204	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		198.00000	205	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,871.00000	2,832	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		77.00000	80	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,050.00000	5,007	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		485.00000	501	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,158.00000	1,128	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		81.00000	85	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,954.00000	4,912	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		148.00000	152	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,571.00000	3,529	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		56.00000	59	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,580.00000	5,536	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		365.00000	377	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,638.00000	1,604	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		156.00000	161	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,429.00000	3,388	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		150.00000	155	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,524.00000	3,482	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		58.00000	61	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,531.00000	5,488	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		148.00000	152	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,571.00000	3,529	31.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.95	Call			142.00000	147	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,665.00000	3,624	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			137.00000	141	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,760.00000	3,718	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			50.00000	53	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,774.00000	5,730	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			350.00000	361	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,723.00000	1,688	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			183.00000	189	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,056.00000	3,016	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			150.00000	155	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,524.00000	3,482	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			145.00000	150	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,618.00000	3,577	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			55.00000	57	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,628.00000	5,584	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			61.00000	64	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,435.00000	5,391	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			439.00000	455	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,313.00000	1,281	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			73.00000	76	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,146.00000	5,103	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			565.00000	584	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			938.00000	911	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			86.00000	90	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,859.00000	4,816	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			523.00000	541	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,046.00000	1,018	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			239.00000	247	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,462.00000	2,424	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			194.00000	201	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,917.00000	2,878	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			79.00000	82	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,002.00000	4,959	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			216.00000	223	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,689.00000	2,650	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			175.00000	181	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,149.00000	3,108	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			69.00000	72	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,242.00000	5,199	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			250.00000	258	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,373.00000	2,335	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			239.00000	247	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,462.00000	2,424	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			83.00000	87	33.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,907.00000	4,864	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		510.00000	527	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,083.00000	1,054	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		67.00000	70	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,290.00000	5,247	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		88.00000	92	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,811.00000	4,769	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		627.00000	649	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		801.00000	776	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		266.00000	275	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,240.00000	2,202	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		96.00000	100	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,669.00000	4,627	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		272.00000	282	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,195.00000	2,158	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		98.00000	103	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,622.00000	4,580	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		103.00000	106	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,526.00000	4,483	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		291.00000	301	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,064.00000	2,028	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		278.00000	288	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,152.00000	2,115	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		101.00000	104	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,574.00000	4,531	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		829.00000	857	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		502.00000	484	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		319.00000	330	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,893.00000	1,857	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		116.00000	120	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,189.00000	4,147	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		805.00000	833	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		529.00000	510	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		877.00000	907	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		451.00000	434	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		350.00000	361	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,723.00000	1,688	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		120.00000	124	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,093.00000	4,051	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		903.00000	933	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		426.00000	410	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		122.00000	126	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,046.00000	4,003	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		740.00000	766	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		613.00000	592	22.89	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 15/03/2010 Currency Future	10.10	Call			305.00000	315	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,978.00000	1,942	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			291.00000	301	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,064.00000	2,028	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			108.00000	112	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,381.00000	4,339	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			853.00000	882	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			476.00000	459	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			342.00000	353	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,765.00000	1,730	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			118.00000	122	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,141.00000	4,099	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			929.00000	960	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			402.00000	386	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			365.00000	377	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,638.00000	1,604	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,070.00000	1,104	21.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			293.00000	281	21.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			409.00000	423	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,433.00000	1,400	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			122.00000	126	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,046.00000	4,003	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,101.00000	1,135	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			274.00000	262	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,132.00000	1,167	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			255.00000	244	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			429.00000	444	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,352.00000	1,321	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			127.00000	131	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,950.00000	3,908	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,164.00000	1,200	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			237.00000	227	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,777.00000	4,823	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,287.00000	3,334	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			11.00000	11	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,844.00000	1,888	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			67.00000	65	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			110.00000	114	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,333.00000	4,291	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			22.00000	23	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,245.00000	7,200	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,027.00000	5,073	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,535.00000	3,581	28.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.90	Put			8.00000	8	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,070.00000	2,116	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			43.00000	43	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			25.00000	26	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,998.00000	6,953	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,306.00000	1,346	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			179.00000	173	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			485.00000	501	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,158.00000	1,128	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			461.00000	477	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,235.00000	1,204	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			382.00000	395	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,555.00000	1,522	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			139.00000	144	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,713.00000	3,671	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,337.00000	3,383	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			10.00000	10	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,358.00000	2,404	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			31.00000	31	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,463.00000	1,504	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			136.00000	131	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			134.00000	139	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,807.00000	3,766	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			91.00000	95	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,764.00000	4,721	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,485.00000	3,532	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			9.00000	9	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,503.00000	2,549	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			26.00000	26	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,586.00000	1,628	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			109.00000	105	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,552.00000	2,598	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			25.00000	25	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,628.00000	1,671	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			101.00000	98	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,585.00000	3,631	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			8.00000	8	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,600.00000	2,646	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			23.00000	23	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,670.00000	1,713	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			93.00000	90	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			956.00000	987	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			379.00000	364	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,386.00000	3,433	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			10.00000	10	27.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,406.00000	2,452	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			29.00000	29	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,503.00000	1,545	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			126.00000	122	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,684.00000	3,730	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			7.00000	7	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,698.00000	2,744	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			21.00000	21	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,756.00000	1,800	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			80.00000	77	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			1,011.00000	1,044	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			335.00000	321	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,733.00000	3,780	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			7.00000	7	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,746.00000	2,792	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			20.00000	19	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,800.00000	1,844	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			73.00000	71	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			1,040.00000	1,074	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			314.00000	301	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			129.00000	134	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,903.00000	3,860	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,882.00000	3,929	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			6.00000	6	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,893.00000	2,939	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			16.00000	16	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,933.00000	1,978	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			57.00000	55	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			93.00000	97	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,716.00000	4,674	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,932.00000	3,978	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			5.00000	5	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,942.00000	2,988	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			15.00000	15	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,979.00000	2,023	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			52.00000	50	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			4,031.00000	4,077	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			5.00000	4	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			3,041.00000	3,087	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			14.00000	14	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			1,231.00000	1,270	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			204.00000	197	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.60230		8.55350		23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			804.00000	829	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			800.00000	777	23.16	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 14/06/2010 Currency Future	12.15	Call			199.00000	207	30.39	0.00	0	28,772.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,796.00000	3,754	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			823.00000	848	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			769.00000	746	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			554.00000	571	25.20	0.00	0	2,176.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,400.00000	1,369	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			786.00000	810	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			832.00000	808	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			768.00000	792	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			864.00000	840	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			717.00000	740	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			964.00000	938	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			702.00000	724	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			998.00000	971	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			656.00000	677	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,103.00000	1,075	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			686.00000	708	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,033.00000	1,006	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			642.00000	663	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,139.00000	1,110	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			602.00000	621	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,249.00000	1,219	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			615.00000	635	24.60	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,212.00000	1,182	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			629.00000	649	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,175.00000	1,146	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			671.00000	692	24.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,068.00000	1,040	24.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			531.00000	548	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,478.00000	1,446	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			500.00000	516	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,597.00000	1,564	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			521.00000	537	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,517.00000	1,485	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			481.00000	496	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,678.00000	1,644	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			510.00000	527	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,557.00000	1,524	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			217.00000	225	30.02	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,563.00000	3,523	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			491.00000	506	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,637.00000	1,604	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			437.00000	451	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,884.00000	1,849	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			412.00000	426	26.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,009.00000	1,974	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		374.00000	387	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,220.00000	2,184	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		404.00000	418	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,051.00000	2,016	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		429.00000	443	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,926.00000	1,891	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		554.00000	571	25.20	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,400.00000	1,369	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,040.00000	1,071	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		487.00000	469	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		472.00000	487	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,718.00000	1,684	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		454.00000	468	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,801.00000	1,766	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		421.00000	435	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,967.00000	1,933	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		389.00000	402	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,135.00000	2,100	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		183.00000	190	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,030.00000	3,988	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		1,016.00000	1,046	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		512.00000	493	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		463.00000	478	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,759.00000	1,725	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		446.00000	460	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,842.00000	1,807	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		396.00000	410	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,093.00000	2,057	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		381.00000	394	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,178.00000	2,142	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		180.00000	187	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,077.00000	4,034	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		946.00000	974	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		593.00000	572	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		454.00000	468	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,801.00000	1,766	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		389.00000	402	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,135.00000	2,100	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		360.00000	372	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,306.00000	2,270	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		171.00000	178	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,218.00000	4,175	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		882.00000	909	22.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		678.00000	656	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 14/06/2010 Currency Future	10.05	Call			429.00000	443	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,926.00000	1,891	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			381.00000	394	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,178.00000	2,142	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			367.00000	379	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,263.00000	2,227	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			353.00000	365	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,350.00000	2,313	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			340.00000	352	27.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,437.00000	2,400	27.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			163.00000	169	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,360.00000	4,317	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			969.00000	998	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			565.00000	545	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			463.00000	478	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,759.00000	1,725	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			174.00000	181	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,171.00000	4,128	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,173.00000	1,206	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			369.00000	354	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			542.00000	560	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,439.00000	1,407	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			446.00000	460	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,842.00000	1,807	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,201.00000	1,235	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			348.00000	333	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			472.00000	487	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,718.00000	1,684	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			196.00000	203	30.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,842.00000	3,801	30.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,231.00000	1,265	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			327.00000	312	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			565.00000	583	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,362.00000	1,331	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			542.00000	560	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,439.00000	1,407	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			193.00000	200	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,889.00000	3,847	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,260.00000	1,295	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			307.00000	293	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			577.00000	596	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,324.00000	1,293	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,805.00000	4,853	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,320.00000	3,368	24.89	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	5.25	Put		16.00000	16	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,914.00000	1,959	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		111.00000	106	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		924.00000	952	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		621.00000	600	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		273.00000	283	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,970.00000	2,931	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		84.00000	88	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,781.00000	5,736	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		41.00000	43	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,238.00000	7,191	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,054.00000	5,103	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,567.00000	3,616	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		13.00000	13	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,132.00000	2,178	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		78.00000	76	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		300.00000	310	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,747.00000	2,708	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		177.00000	184	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,124.00000	4,081	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		95.00000	100	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,541.00000	5,497	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		46.00000	49	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,993.00000	6,946	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,435.00000	1,476	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		232.00000	224	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		589.00000	608	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,286.00000	1,256	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		521.00000	537	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,517.00000	1,485	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		221.00000	229	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,517.00000	3,476	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,369.00000	3,418	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		16.00000	16	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,407.00000	2,453	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		53.00000	51	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,549.00000	1,591	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		196.00000	188	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		279.00000	289	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,925.00000	2,886	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		139.00000	145	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,785.00000	4,743	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,594.00000	2,641	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		40.00000	39	22.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,707.00000	1,750	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			154.00000	148	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			210.00000	217	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,656.00000	3,615	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			151.00000	157	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,598.00000	4,554	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			264.00000	273	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,060.00000	3,021	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			186.00000	193	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,983.00000	3,941	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			129.00000	135	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,926.00000	4,883	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,616.00000	3,665	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			13.00000	13	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,641.00000	2,688	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			37.00000	36	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,748.00000	1,791	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			144.00000	139	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,066.00000	1,096	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			462.00000	444	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			254.00000	263	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,151.00000	3,111	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			123.00000	129	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,020.00000	4,977	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,468.00000	3,517	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			15.00000	14	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,500.00000	2,547	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			46.00000	44	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,627.00000	1,669	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			174.00000	167	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			992.00000	1,021	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			539.00000	519	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			347.00000	358	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,393.00000	2,356	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			241.00000	250	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,287.00000	3,247	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			115.00000	120	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,161.00000	5,118	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,419.00000	3,467	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			15.00000	15	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,453.00000	2,500	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			50.00000	48	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,588.00000	1,630	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			184.00000	178	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			237.00000	245	29.64	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	11.65	Put		3,333.00000	3,293	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		169.00000	175	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,265.00000	4,223	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		112.00000	117	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,209.00000	5,165	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		334.00000	345	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,481.00000	2,443	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		232.00000	241	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,379.00000	3,339	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		166.00000	172	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,313.00000	4,270	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		109.00000	115	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,256.00000	5,212	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		250.00000	259	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,196.00000	3,156	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		120.00000	126	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,067.00000	5,024	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,666.00000	3,715	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		12.00000	12	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,688.00000	2,736	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		35.00000	33	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,789.00000	1,832	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		135.00000	130	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		1,091.00000	1,123	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		438.00000	421	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		374.00000	387	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,220.00000	2,184	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		259.00000	268	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,105.00000	3,066	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		126.00000	132	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		4,973.00000	4,930	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,715.00000	3,764	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		12.00000	12	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,736.00000	2,783	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		32.00000	31	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,830.00000	1,874	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		127.00000	122	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		1,118.00000	1,150	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		414.00000	398	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,765.00000	3,814	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		11.00000	11	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,783.00000	2,831	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		30.00000	29	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,872.00000	1,916	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		118.00000	114	21.17	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	7.80	Call			1,145.00000	1,178	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			391.00000	375	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			268.00000	278	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,015.00000	2,976	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			189.00000	196	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,936.00000	3,894	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			132.00000	138	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,879.00000	4,836	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,914.00000	3,962	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			10.00000	10	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,927.00000	2,975	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			24.00000	23	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			2,000.00000	2,045	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			96.00000	92	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			284.00000	294	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,880.00000	2,842	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			142.00000	149	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,739.00000	4,696	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,963.00000	4,012	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			10.00000	9	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,976.00000	3,023	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			22.00000	21	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			2,043.00000	2,088	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			90.00000	86	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			289.00000	300	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,836.00000	2,797	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			203.00000	210	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,749.00000	3,708	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			145.00000	152	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,692.00000	4,650	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			4,013.00000	4,061	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			9.00000	8	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			3,024.00000	3,073	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			20.00000	20	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			2,087.00000	2,133	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			84.00000	81	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,291.00000	1,330	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			288.00000	278	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			295.00000	305	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,791.00000	2,753	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			206.00000	214	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,703.00000	3,661	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			149.00000	154	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,645.00000	4,602	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			4,062.00000	4,110	28.36	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 14/06/2010 Currency Future	4.50	Put		8.00000	8	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,073.00000	3,122	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		20.00000	19	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,326.00000	1,366	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		273.00000	264	20.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.22960	13.30690		21.26	4,140,864.80	313	36,349.00
£ / R On 12/06/2009 Currency Future	13.30	Call		195.00000	150	22.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		188.00000	220	22.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		271.00000	215	20.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		114.00000	136	20.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		435.00000	361	23.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		78.00000	82	23.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		301.00000	242	20.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		94.00000	112	20.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		218.00000	169	21.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		161.00000	190	21.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		243.00000	191	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		136.00000	162	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		301.00000	242	20.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		94.00000	112	20.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		271.00000	215	20.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		114.00000	136	20.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		560.00000	499	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		53.00000	69	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call		602.00000	538	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put		45.00000	58	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call		644.00000	579	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put		37.00000	49	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call		777.00000	708	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put		21.00000	28	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		688.00000	621	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		31.00000	41	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call		520.00000	452	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put		63.00000	73	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		155.00000	117	22.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		248.00000	287	22.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		174.00000	133	22.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		217.00000	253	22.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		138.00000	103	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		281.00000	323	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		59.00000	48	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		652.00000	718	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		97.00000	76	25.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		390.00000	446	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 12/06/2009 Currency Future	13.65	Call			89.00000	69	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			432.00000	490	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			81.00000	64	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			474.00000	534	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			63.00000	51	29.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			607.00000	671	29.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			44.00000	30	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			787.00000	850	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			55.00000	41	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			698.00000	761	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			59.00000	48	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			652.00000	718	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			51.00000	35	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			744.00000	806	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			33.00000	22	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			876.00000	942	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			28.00000	18	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			921.00000	989	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			24.00000	15	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			967.00000	1,036	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			21.00000	13	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,014.00000	1,083	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			38.00000	26	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			831.00000	896	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			6.00000	3	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,349.00000	1,424	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2.00000	1	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,595.00000	1,672	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,093.00000	2,171	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,794.00000	1,871	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2.00000	1	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,695.00000	1,771	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1.00000	1	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,744.00000	1,821	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2.00000	1	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,595.00000	1,672	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			15.00000	9	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,108.00000	1,179	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			9.00000	5	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,252.00000	1,325	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			5.00000	3	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,398.00000	1,473	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			3.00000	2	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.80	Put		1,497.00000	1,572	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		3.00000	1	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,546.00000	1,622	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call		2.00000	1	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put		1,645.00000	1,721	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		6.00000	3	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		1,349.00000	1,424	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call		4.00000	2	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put		1,447.00000	1,523	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		7.00000	4	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		1,300.00000	1,375	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		7.00000	4	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		1,300.00000	1,375	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call		11.00000	6	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put		1,204.00000	1,277	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		18.00000	11	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		1,061.00000	1,131	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call		13.00000	7	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put		1,156.00000	1,228	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		2,043.00000	2,121	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		1.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,844.00000	1,921	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		2,043.00000	2,121	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		1.00000	1	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,744.00000	1,821	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call		0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put		2,143.00000	2,220	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call		1.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put		1,944.00000	2,021	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		33.00000	22	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		876.00000	942	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		3.00000	1	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,546.00000	1,622	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call		1.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put		1,894.00000	1,971	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		2,243.00000	2,320	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,593.00000	2,670	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		2,843.00000	2,920	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,543.00000	2,620	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,343.00000	2,420	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,393.00000	2,470	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,293.00000	2,370	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,443.00000	2,520	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,293.00000	2,370	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,043.00000	3,120	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,693.00000	2,770	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,793.00000	2,870	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,193.00000	3,270	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,893.00000	2,970	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,093.00000	3,170	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,293.00000	3,370	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,393.00000	3,470	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,443.00000	3,520	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,143.00000	3,220	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,943.00000	3,020	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,493.00000	3,570	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,843.00000	3,920	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,743.00000	3,820	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,193.00000	4,270	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,493.00000	4,570	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,093.00000	5,170	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.00	Put			5,693.00000	5,770	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,843.00000	5,920	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,493.00000	5,570	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,043.00000	5,120	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,943.00000	5,020	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,443.00000	5,520	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,943.00000	4,020	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,993.00000	3,070	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,493.00000	2,570	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,794.00000	1,871	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,994.00000	2,071	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,093.00000	2,171	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,193.00000	2,270	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			3.00000	2	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,497.00000	1,572	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,994.00000	2,071	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,844.00000	1,921	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,243.00000	2,320	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,493.00000	2,570	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,593.00000	2,670	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,343.00000	2,420	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,893.00000	2,970	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,593.00000	2,670	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,793.00000	2,870	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,643.00000	2,720	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,743.00000	2,820	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,093.00000	3,170	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,693.00000	2,770	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,993.00000	3,070	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,293.00000	3,370	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,493.00000	3,570	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,393.00000	3,470	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,593.00000	3,670	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,693.00000	3,770	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,593.00000	3,670	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,793.00000	3,870	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,243.00000	3,320	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,343.00000	3,420	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,543.00000	3,620	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,643.00000	3,720	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,843.00000	2,920	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,043.00000	3,120	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,543.00000	3,620	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,043.00000	4,120	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,143.00000	4,220	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,243.00000	4,320	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.65	Put			4,343.00000	4,420	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,143.00000	5,220	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,243.00000	5,320	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,343.00000	5,420	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,543.00000	5,620	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,643.00000	5,720	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,743.00000	5,820	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,543.00000	4,620	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,643.00000	4,720	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,743.00000	4,820	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,843.00000	4,920	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,643.00000	4,720	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,843.00000	4,920	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,143.00000	5,220	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,343.00000	5,420	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,193.00000	5,270	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,293.00000	5,370	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,393.00000	5,470	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,593.00000	5,670	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,793.00000	5,870	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,893.00000	5,970	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,543.00000	5,620	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,743.00000	5,820	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,943.00000	6,020	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,043.00000	6,120	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,143.00000	6,220	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,243.00000	6,320	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,593.00000	5,670	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,993.00000	6,070	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,093.00000	6,170	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,093.00000	4,170	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,293.00000	4,370	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,393.00000	4,470	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,593.00000	4,670	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,693.00000	4,770	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,793.00000	4,870	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,893.00000	4,970	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,793.00000	3,870	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,893.00000	3,970	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,993.00000	4,070	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,093.00000	4,170	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,593.00000	4,670	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,343.00000	3,420	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,843.00000	3,920	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,743.00000	3,820	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.35	Put			4,043.00000	4,120	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,243.00000	4,320	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,143.00000	3,220	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,543.00000	2,620	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			9.00000	5	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,252.00000	1,325	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			75.00000	59	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			518.00000	579	27.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			44.00000	30	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			787.00000	850	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			69.00000	55	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			562.00000	625	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			15.00000	9	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,108.00000	1,179	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			123.00000	91	23.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			316.00000	361	23.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			69.00000	55	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			562.00000	625	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			63.00000	51	29.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			607.00000	671	29.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			18.00000	11	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,061.00000	1,131	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			21.00000	13	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,014.00000	1,083	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			109.00000	83	24.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			352.00000	403	24.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			89.00000	69	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			432.00000	490	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			109.00000	83	24.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			352.00000	403	24.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			155.00000	117	22.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			248.00000	287	22.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,407.00000	5,330	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,907.00000	3,830	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,407.00000	2,330	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			918.00000	845	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			11.00000	15	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,093.00000	5,170	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,593.00000	6,670	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,857.00000	5,780	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			4,357.00000	4,280	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,857.00000	2,780	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	0	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			1,358.00000	1,281	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			1.00000	1	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call			6,107.00000	6,030	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call			4,607.00000	4,530	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put			0.00000	0	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call			3,107.00000	3,030	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put			0.00000	0	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call			1,607.00000	1,530	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put			0.00000	0	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			481.00000	407	24.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			74.00000	77	24.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call			390.00000	317	21.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put			83.00000	87	21.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call			870.00000	798	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put			13.00000	19	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call			345.00000	279	21.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put			88.00000	99	21.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call			1,013.00000	939	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put			7.00000	9	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			918.00000	845	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			11.00000	15	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call			824.00000	753	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put			17.00000	23	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call			732.00000	664	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put			25.00000	34	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			481.00000	407	24.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			74.00000	77	24.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call			1,062.00000	987	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put			5.00000	7	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call			965.00000	892	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put			8.00000	12	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call			732.00000	664	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put			25.00000	34	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call			688.00000	621	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put			31.00000	41	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			97.00000	76	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 12/06/2009 Currency Future	13.60	Put		390.00000	446	25.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.45880	13.53470		21.19	94,211.60	7	4,234.00
£ / R On 14/09/2009 Currency Future	13.55	Call		606.00000	569	21.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		621.00000	660	21.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		690.00000	650	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		505.00000	541	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		787.00000	741	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		402.00000	432	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		713.00000	671	20.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		478.00000	512	20.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		647.00000	608	21.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		562.00000	599	21.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		668.00000	629	21.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		533.00000	570	21.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		761.00000	717	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		427.00000	458	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		787.00000	741	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		402.00000	432	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		878.00000	823	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		343.00000	364	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		910.00000	854	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		325.00000	345	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		942.00000	885	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		307.00000	326	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		1,043.00000	983	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		258.00000	275	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		975.00000	917	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		290.00000	308	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		847.00000	793	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		362.00000	384	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		668.00000	629	21.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		533.00000	570	21.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		586.00000	550	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		652.00000	691	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		567.00000	532	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		683.00000	723	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		426.00000	399	23.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		991.00000	1,040	23.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		515.00000	483	22.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		780.00000	824	22.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		483.00000	453	22.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		848.00000	894	22.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		498.00000	467	22.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		814.00000	859	22.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		483.00000	453	22.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.90	Put			848.00000	894	22.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			439.00000	412	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			954.00000	1,003	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			388.00000	356	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,103.00000	1,147	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			400.00000	371	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,065.00000	1,112	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			426.00000	399	23.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			991.00000	1,040	23.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			357.00000	327	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,172.00000	1,218	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			328.00000	299	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,244.00000	1,291	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			315.00000	287	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,280.00000	1,328	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			372.00000	341	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,137.00000	1,182	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			231.00000	209	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,547.00000	1,600	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			184.00000	165	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,749.00000	1,806	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			113.00000	100	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,178.00000	2,241	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			145.00000	129	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,960.00000	2,020	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			159.00000	142	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,875.00000	1,933	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			175.00000	157	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,791.00000	1,848	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			231.00000	209	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,547.00000	1,600	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			289.00000	262	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,354.00000	1,404	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			253.00000	229	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,468.00000	1,520	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			184.00000	165	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,749.00000	1,806	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			202.00000	181	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,667.00000	1,722	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			221.00000	199	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,586.00000	1,640	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			193.00000	173	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,708.00000	1,764	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			211.00000	190	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,627.00000	1,681	23.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.80	Call			242.00000	219	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,507.00000	1,560	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			221.00000	199	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,586.00000	1,640	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			152.00000	135	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,917.00000	1,976	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			167.00000	149	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,833.00000	1,891	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			265.00000	240	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,430.00000	1,481	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			145.00000	129	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,960.00000	2,020	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			113.00000	100	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,178.00000	2,241	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			131.00000	116	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,047.00000	2,108	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			107.00000	95	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,223.00000	2,286	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			102.00000	90	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,267.00000	2,331	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			125.00000	111	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,090.00000	2,152	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			342.00000	313	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,208.00000	1,254	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			92.00000	81	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,357.00000	2,422	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			276.00000	251	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,392.00000	1,442	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			242.00000	219	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,507.00000	1,560	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			138.00000	122	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,003.00000	2,064	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			372.00000	341	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,137.00000	1,182	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			453.00000	425	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			918.00000	966	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			468.00000	438	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			883.00000	930	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			412.00000	386	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,028.00000	1,078	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			302.00000	274	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,317.00000	1,365	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			152.00000	135	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,917.00000	1,976	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			83.00000	73	23.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.90	Put		2,448.00000	2,514	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		138.00000	122	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,003.00000	2,064	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		92.00000	81	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,357.00000	2,422	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		83.00000	73	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,448.00000	2,514	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		75.00000	65	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,540.00000	2,606	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		67.00000	58	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,633.00000	2,700	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		193.00000	173	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,708.00000	1,764	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		119.00000	105	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,134.00000	2,196	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		97.00000	85	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,312.00000	2,376	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		119.00000	105	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,134.00000	2,196	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		87.00000	77	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,403.00000	2,468	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		79.00000	69	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,494.00000	2,560	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		71.00000	62	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,586.00000	2,653	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		342.00000	313	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,208.00000	1,254	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		54.00000	47	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,819.00000	2,888	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		412.00000	386	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,028.00000	1,078	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		276.00000	251	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,392.00000	1,442	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		175.00000	157	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,791.00000	1,848	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		289.00000	262	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,354.00000	1,404	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call		531.00000	499	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put		747.00000	790	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		498.00000	467	22.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		814.00000	859	22.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		439.00000	412	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		954.00000	1,003	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		302.00000	274	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,317.00000	1,365	23.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.80	Call			515.00000	483	22.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			780.00000	824	22.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			549.00000	515	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			714.00000	756	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			357.00000	327	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,172.00000	1,218	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			626.00000	588	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			591.00000	629	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			586.00000	550	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			652.00000	691	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,435.00000	5,359	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,935.00000	3,859	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,452.00000	2,377	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			17.00000	19	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,149.00000	1,087	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			214.00000	229	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			22.00000	18	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,587.00000	3,659	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			3.00000	3	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,069.00000	5,144	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,566.00000	6,641	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,885.00000	5,809	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,385.00000	4,309	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,891.00000	2,815	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			6.00000	6	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,500.00000	1,432	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			115.00000	124	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			37.00000	31	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,152.00000	3,222	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			6.00000	5	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,621.00000	4,696	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,116.00000	6,192	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			6,135.00000	6,059	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,635.00000	4,559	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			3,138.00000	3,062	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			3.00000	3	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,713.00000	1,643	20.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.90	Put		78.00000	84	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		48.00000	42	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		2,914.00000	2,983	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		8.00000	7	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,373.00000	4,448	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		1.00000	1	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		5,866.00000	5,942	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		817.00000	767	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		382.00000	408	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		1,113.00000	1,052	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		228.00000	243	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		737.00000	693	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		452.00000	485	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,223.00000	1,160	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		188.00000	201	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		1,077.00000	1,017	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		243.00000	259	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		1,008.00000	950	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		274.00000	291	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		817.00000	767	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		382.00000	408	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,261.00000	1,197	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		176.00000	188	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,186.00000	1,123	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		201.00000	215	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		975.00000	917	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		290.00000	308	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		942.00000	885	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		307.00000	326	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		690.00000	650	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		505.00000	541	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		567.00000	532	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		683.00000	723	21.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.66260	13.74070		21.19	54,650.40	4	1,430.00
£ / R On 14/12/2009 Currency Future	13.75	Call		846.00000	809	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		856.00000	896	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		927.00000	888	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		736.00000	775	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		1,012.00000	970	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		622.00000	657	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		947.00000	907	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		706.00000	745	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		887.00000	847	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		796.00000	835	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		846.00000	809	21.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.75	Put			856.00000	896	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			906.00000	867	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			766.00000	805	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			990.00000	948	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			649.00000	686	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			1,097.00000	1,043	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			556.00000	580	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			1,126.00000	1,071	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			535.00000	558	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			1,156.00000	1,100	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			515.00000	537	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,247.00000	1,190	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			457.00000	477	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,216.00000	1,159	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			476.00000	497	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			906.00000	867	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			766.00000	805	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			827.00000	790	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			887.00000	928	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			866.00000	828	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			826.00000	865	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			809.00000	772	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			918.00000	960	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			649.00000	611	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,209.00000	1,249	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			756.00000	722	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,015.00000	1,059	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			739.00000	706	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,048.00000	1,093	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			739.00000	706	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,048.00000	1,093	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			723.00000	686	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,082.00000	1,123	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			668.00000	629	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,177.00000	1,217	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			595.00000	559	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,305.00000	1,347	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			631.00000	594	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,240.00000	1,281	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			613.00000	576	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,272.00000	1,314	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			578.00000	543	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,337.00000	1,380	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			454.00000	424	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,614.00000	1,662	22.01	0.00	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	Call			469.00000	438	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,578.00000	1,625	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			545.00000	511	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,404.00000	1,448	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			513.00000	481	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,473.00000	1,518	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			483.00000	452	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,542.00000	1,589	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			427.00000	398	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,686.00000	1,736	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			401.00000	374	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,761.00000	1,811	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			377.00000	350	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,836.00000	1,888	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			290.00000	268	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,150.00000	2,206	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			723.00000	686	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,082.00000	1,123	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			687.00000	648	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,146.00000	1,185	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			790.00000	755	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			950.00000	993	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			545.00000	511	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,404.00000	1,448	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			707.00000	667	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,116.00000	1,154	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			561.00000	527	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,371.00000	1,414	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			529.00000	496	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,438.00000	1,483	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			498.00000	466	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,507.00000	1,553	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			389.00000	362	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,798.00000	1,849	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			809.00000	772	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			918.00000	960	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			773.00000	738	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			982.00000	1,026	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			707.00000	667	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,116.00000	1,154	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			561.00000	527	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,371.00000	1,414	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			441.00000	411	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,650.00000	1,699	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			529.00000	496	22.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.65	Put		1,438.00000	1,483	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		414.00000	386	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,723.00000	1,773	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		790.00000	755	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		950.00000	993	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		613.00000	576	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,272.00000	1,314	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		454.00000	424	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,614.00000	1,662	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		631.00000	594	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,240.00000	1,281	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		5,441.00000	5,363	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	0	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,947.00000	3,870	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		7.00000	7	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		2,522.00000	2,448	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		81.00000	86	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		1,344.00000	1,284	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		403.00000	422	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		254.00000	234	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,313.00000	2,371	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		86.00000	77	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		3,645.00000	3,714	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		26.00000	22	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,085.00000	5,160	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		7.00000	6	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		6,566.00000	6,643	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,891.00000	5,813	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		4,393.00000	4,315	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		3.00000	3	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,934.00000	2,858	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		43.00000	46	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,658.00000	1,593	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		268.00000	281	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		342.00000	317	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		1,951.00000	2,005	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		120.00000	109	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,230.00000	3,296	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		37.00000	33	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		4,646.00000	4,720	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		10.00000	9	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,120.00000	6,196	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		6,141.00000	6,063	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	20.24	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 14/12/2009 Currency Future	9.10	Call		4,642.00000	4,564	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		1.00000	1	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		3,170.00000	3,093	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		29.00000	31	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,849.00000	1,781	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		208.00000	219	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		145.00000	132	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,004.00000	3,069	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		46.00000	40	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,405.00000	4,478	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		13.00000	11	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		5,872.00000	5,949	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		1,040.00000	992	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		599.00000	629	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		990.00000	948	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		649.00000	686	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,279.00000	1,221	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		438.00000	458	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,479.00000	1,417	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		338.00000	354	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,410.00000	1,349	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		370.00000	387	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,279.00000	1,221	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		438.00000	458	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,377.00000	1,317	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		386.00000	404	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,311.00000	1,252	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		420.00000	440	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,186.00000	1,129	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		495.00000	517	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		1,068.00000	1,015	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		577.00000	602	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		968.00000	928	20.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		677.00000	715	20.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		756.00000	722	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,015.00000	1,059	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		1,012.00000	970	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		622.00000	657	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.86780	13.94680		21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		1,052.00000	1,015	21.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,055.00000	1,097	21.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		1,130.00000	1,091	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		933.00000	973	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,215.00000	1,173	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		818.00000	855	20.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.50	Call			1,237.00000	1,195	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			790.00000	827	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			1,151.00000	1,111	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			904.00000	943	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			1,090.00000	1,052	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			993.00000	1,034	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			1,110.00000	1,071	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			963.00000	1,003	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			1,193.00000	1,152	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			846.00000	884	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,477.00000	4,401	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			30.00000	33	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,512.00000	3,434	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			65.00000	66	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,586.00000	2,516	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			139.00000	148	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,806.00000	1,746	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			359.00000	378	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			865.00000	834	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,419.00000	1,466	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			621.00000	599	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,174.00000	2,231	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			456.00000	439	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,009.00000	3,071	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			338.00000	325	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			3,892.00000	3,957	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,381.00000	4,306	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			34.00000	38	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,414.00000	3,336	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			68.00000	68	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,501.00000	2,431	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			154.00000	163	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,738.00000	1,678	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			391.00000	411	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			836.00000	806	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,489.00000	1,538	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			602.00000	580	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,255.00000	2,312	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			443.00000	426	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,096.00000	3,158	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			329.00000	316	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			3,982.00000	4,048	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,286.00000	4,211	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			39.00000	43	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,317.00000	3,239	20.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.70	Put		70.00000	71	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		2,417.00000	2,347	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		170.00000	179	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,672.00000	1,613	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		425.00000	445	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		808.00000	778	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,561.00000	1,610	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		584.00000	563	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,337.00000	2,395	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		430.00000	414	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,183.00000	3,246	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		319.00000	307	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,072.00000	4,139	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		4,191.00000	4,117	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		44.00000	49	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		3,219.00000	3,141	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		73.00000	74	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		2,334.00000	2,265	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		187.00000	197	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		1,607.00000	1,549	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		460.00000	482	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		781.00000	752	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,634.00000	1,684	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		566.00000	546	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,419.00000	2,478	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		417.00000	402	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,270.00000	3,334	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		310.00000	298	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,163.00000	4,230	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		4,050.00000	3,972	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		53.00000	54	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		3,073.00000	3,002	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		77.00000	84	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		2,212.00000	2,146	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		215.00000	228	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,513.00000	1,463	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		516.00000	545	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		742.00000	715	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,745.00000	1,797	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		541.00000	521	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,544.00000	2,603	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		399.00000	384	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,403.00000	3,466	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		297.00000	282	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,300.00000	4,364	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 15/03/2010 Currency Future	9.85	Call			4,144.00000	4,070	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			47.00000	52	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,171.00000	3,093	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			74.00000	75	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,293.00000	2,224	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			196.00000	206	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,575.00000	1,518	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			478.00000	500	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			767.00000	739	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,671.00000	1,722	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			558.00000	538	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,461.00000	2,520	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			411.00000	396	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,314.00000	3,378	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			306.00000	294	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,209.00000	4,276	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,429.00000	4,354	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			32.00000	36	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,463.00000	3,385	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			66.00000	67	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,543.00000	2,473	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			146.00000	156	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,772.00000	1,712	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			375.00000	394	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			851.00000	820	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,454.00000	1,502	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			611.00000	589	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,214.00000	2,272	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			449.00000	433	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,052.00000	3,115	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			333.00000	320	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			3,937.00000	4,003	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,239.00000	4,164	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			42.00000	46	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,268.00000	3,190	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			71.00000	72	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,375.00000	2,306	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			178.00000	188	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,639.00000	1,581	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			442.00000	463	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			794.00000	765	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,597.00000	1,647	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			575.00000	554	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,378.00000	2,436	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			423.00000	408	26.11	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	16.75	Put		3,227.00000	3,290	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		315.00000	302	27.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,118.00000	4,185	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.07550	14.15410		21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,217.00000	1,179	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,213.00000	1,254	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,531.00000	1,485	20.08	0.00	0	12,035.00
£ / R On 14/06/2010 Currency Future	13.40	Put		777.00000	810	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,293.00000	1,253	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,089.00000	1,128	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		493.00000	477	26.07	0.00	0	12,035.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,839.00000	3,901	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,374.00000	1,332	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		970.00000	1,007	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,395.00000	1,353	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		941.00000	977	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,333.00000	1,292	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,028.00000	1,067	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,254.00000	1,216	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,150.00000	1,191	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,312.00000	1,273	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,058.00000	1,097	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,273.00000	1,235	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,119.00000	1,159	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,484.00000	1,439	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		830.00000	864	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,507.00000	1,462	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		803.00000	837	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,604.00000	1,557	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		700.00000	731	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,555.00000	1,509	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		751.00000	783	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,353.00000	1,312	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		999.00000	1,037	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,312.00000	1,273	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,058.00000	1,097	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,236.00000	1,197	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,182.00000	1,222	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		1,063.00000	1,029	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,509.00000	1,554	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,146.00000	1,109	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,341.00000	1,384	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,172.00000	2,111	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		368.00000	385	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,837.00000	1,780	19.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.85	Put			533.00000	554	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			857.00000	829	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,052.00000	2,104	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			658.00000	638	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,854.00000	2,913	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			512.00000	495	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,708.00000	3,769	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			399.00000	385	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,595.00000	4,660	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,208.00000	2,146	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			353.00000	370	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,869.00000	1,811	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			515.00000	536	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,579.00000	1,533	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			725.00000	757	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,163.00000	1,126	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,309.00000	1,351	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			869.00000	841	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,015.00000	2,065	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			667.00000	646	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,813.00000	2,870	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			518.00000	501	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,664.00000	3,725	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			404.00000	390	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,550.00000	4,614	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,563.00000	5,485	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			9.00000	10	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			4,120.00000	4,046	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			66.00000	70	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,758.00000	2,688	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			204.00000	212	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,685.00000	1,633	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			631.00000	657	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			701.00000	679	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,647.00000	2,704	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			481.00000	465	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			3,927.00000	3,990	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			318.00000	303	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,264.00000	5,328	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			187.00000	178	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,633.00000	6,702	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			6,008.00000	5,930	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			4.00000	5	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,543.00000	4,468	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			39.00000	42	21.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.15	Call		3,143.00000	3,070	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		139.00000	145	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,967.00000	1,908	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		463.00000	482	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		789.00000	764	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,285.00000	2,339	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		538.00000	520	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,534.00000	3,595	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		371.00000	355	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,867.00000	4,929	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		220.00000	209	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,216.00000	6,283	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,257.00000	6,178	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		2.00000	3	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,782.00000	4,706	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		28.00000	31	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,371.00000	3,295	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		117.00000	120	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		2,137.00000	2,076	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		383.00000	400	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		845.00000	818	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,091.00000	2,142	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		573.00000	554	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,319.00000	3,379	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		394.00000	381	26.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,640.00000	4,705	26.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		240.00000	228	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		5,986.00000	6,053	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,686.00000	4,611	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		32.00000	35	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,743.00000	3,668	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		89.00000	92	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,842.00000	2,771	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		188.00000	196	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		2,068.00000	2,007	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		414.00000	432	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		1,095.00000	1,060	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,441.00000	1,485	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		822.00000	796	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,168.00000	2,220	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		635.00000	615	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		2,981.00000	3,040	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,837.00000	3,762	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		83.00000	86	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,927.00000	2,855	19.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.40	Put		173.00000	180	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		1,128.00000	1,093	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,374.00000	1,417	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		650.00000	630	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		2,896.00000	2,955	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		505.00000	489	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,751.00000	3,813	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,830.00000	4,755	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		26.00000	29	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,884.00000	3,809	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		80.00000	83	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,969.00000	2,898	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		165.00000	172	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		487.00000	471	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		3,883.00000	3,946	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		1,017.00000	985	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,613.00000	1,659	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		768.00000	744	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,364.00000	2,418	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		596.00000	576	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,192.00000	3,251	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		464.00000	447	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,059.00000	4,122	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		946.00000	916	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,792.00000	1,840	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		719.00000	697	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,565.00000	2,621	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		559.00000	540	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,405.00000	3,465	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		435.00000	420	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,281.00000	4,345	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,448.00000	4,373	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		44.00000	48	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,510.00000	3,434	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		106.00000	109	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,634.00000	2,565	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		230.00000	240	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,901.00000	1,843	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		497.00000	517	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		881.00000	853	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		1,977.00000	2,027	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		675.00000	654	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,771.00000	2,829	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		525.00000	507	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,620.00000	3,682	25.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.25	Call			409.00000	395	26.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,505.00000	4,569	26.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,306.00000	4,233	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			52.00000	57	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,513.00000	2,445	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			259.00000	269	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,806.00000	1,749	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			552.00000	574	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			4,260.00000	4,186	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			55.00000	61	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,325.00000	3,249	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			121.00000	124	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,473.00000	2,405	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			269.00000	280	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,775.00000	1,718	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			571.00000	593	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			833.00000	807	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,129.00000	2,181	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			642.00000	623	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			2,938.00000	2,997	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			499.00000	483	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,795.00000	3,857	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			390.00000	376	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,685.00000	4,751	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			4,166.00000	4,093	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			62.00000	68	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			3,234.00000	3,158	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			130.00000	132	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			2,394.00000	2,327	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			290.00000	302	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,715.00000	1,659	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			610.00000	633	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			811.00000	785	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,207.00000	2,259	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			627.00000	608	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,023.00000	3,082	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			380.00000	367	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			4,776.00000	4,842	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			4,074.00000	3,998	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			69.00000	73	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			2,316.00000	2,253	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			312.00000	328	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,655.00000	1,607	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			651.00000	681	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			612.00000	592	25.06	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 14/06/2010 Currency Future	16.65	Put		3,108.00000	3,166	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		476.00000	459	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		3,971.00000	4,034	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,353.00000	4,279	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		49.00000	54	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,418.00000	3,342	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		113.00000	116	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,553.00000	2,485	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		249.00000	259	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,495.00000	4,421	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		41.00000	45	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,556.00000	3,481	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		102.00000	105	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,675.00000	2,606	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		221.00000	230	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,934.00000	1,875	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		480.00000	500	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		893.00000	865	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,939.00000	1,989	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		684.00000	662	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,730.00000	2,787	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		531.00000	514	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,577.00000	3,638	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		414.00000	400	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,460.00000	4,524	26.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.45600	11.48560		20.96	114,560.00	10	37,881.00
€ / R On 12/06/2009 Currency Future	11.50	Call		154.00000	132	21.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		168.00000	176	21.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		231.00000	205	20.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		95.00000	99	20.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		231.00000	205	20.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		95.00000	99	20.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call		262.00000	235	20.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		76.00000	79	20.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		202.00000	178	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		116.00000	122	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		101.00000	84	22.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		265.00000	278	22.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		101.00000	84	22.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		265.00000	278	22.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call		134.00000	114	21.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put		198.00000	208	21.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		76.00000	62	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		340.00000	356	23.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.60	Call			116.00000	98	22.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			230.00000	242	22.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call			345.00000	313	21.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put			59.00000	57	21.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call			176.00000	153	20.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put			141.00000	147	20.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			65.00000	51	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			380.00000	395	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			55.00000	42	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			419.00000	436	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			55.00000	42	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			419.00000	436	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			38.00000	27	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			502.00000	521	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			10.00000	6	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			774.00000	800	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			20.00000	13	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			634.00000	657	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			20.00000	13	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			634.00000	657	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			8.00000	4	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			822.00000	848	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			12.00000	8	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			727.00000	752	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			6.00000	3	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			870.00000	897	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			5.00000	2	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			919.00000	946	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			3.00000	2	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			968.00000	996	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1.00000	1	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,116.00000	1,145	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,315.00000	1,344	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,515.00000	1,544	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,465.00000	1,494	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,814.00000	1,844	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,864.00000	1,894	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,764.00000	1,794	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			0.00000	0	23.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.20	Put		1,714.00000	1,744	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,664.00000	1,694	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,664.00000	1,694	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,564.00000	1,594	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		2,014.00000	2,044	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		2,164.00000	2,194	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		2,214.00000	2,244	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		1,914.00000	1,944	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,864.00000	1,894	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,564.00000	1,594	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		1,365.00000	1,394	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,614.00000	1,644	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,415.00000	1,444	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		1,964.00000	1,994	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		2,164.00000	2,194	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		2,214.00000	2,244	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		2,314.00000	2,344	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		2,414.00000	2,444	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		2,114.00000	2,144	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,814.00000	1,844	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		2,064.00000	2,094	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put		2,464.00000	2,494	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put		2,514.00000	2,544	23.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,614.00000	2,644	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,164.00000	3,194	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,214.00000	3,244	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,864.00000	2,894	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,664.00000	2,694	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,364.00000	2,394	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,114.00000	2,144	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,064.00000	2,094	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,314.00000	2,344	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,914.00000	1,944	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,614.00000	2,644	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			3,014.00000	3,044	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,414.00000	3,444	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,714.00000	3,744	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,814.00000	2,844	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,714.00000	2,744	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,415.00000	1,444	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,265.00000	1,294	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			8.00000	4	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			822.00000	848	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			6.00000	3	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			870.00000	897	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2.00000	1	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,066.00000	1,095	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			3.00000	1	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			1,017.00000	1,045	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1.00000	0	23.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.65	Put		1,165.00000	1,194	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		25.00000	17	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		589.00000	611	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		16.00000	10	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		680.00000	704	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		87.00000	72	22.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		302.00000	316	22.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		46.00000	34	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		460.00000	478	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		31.00000	21	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		545.00000	565	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		2.00000	1	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		1,066.00000	1,095	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		1.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		1,215.00000	1,244	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		25.00000	17	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		589.00000	611	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		16.00000	10	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		680.00000	704	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		1.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		1,165.00000	1,194	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		1,365.00000	1,394	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		1.00000	1	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		1,116.00000	1,145	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		5.00000	2	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		919.00000	946	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		1,315.00000	1,344	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put		2,264.00000	2,294	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		2,414.00000	2,444	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put		2,764.00000	2,794	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put		2,964.00000	2,994	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put		3,064.00000	3,094	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put		3,264.00000	3,294	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put		3,364.00000	3,394	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call		0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put		3,464.00000	3,494	23.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,564.00000	3,594	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,914.00000	2,944	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,114.00000	3,144	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,814.00000	2,844	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,914.00000	2,944	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,114.00000	3,144	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,314.00000	3,344	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,514.00000	3,544	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,614.00000	3,644	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,814.00000	3,844	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,914.00000	3,944	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			4,014.00000	4,044	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,114.00000	4,144	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,314.00000	3,344	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,414.00000	3,444	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,814.00000	3,844	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,564.00000	2,594	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,614.00000	1,644	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,564.00000	2,594	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,664.00000	2,694	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,714.00000	2,744	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,236.00000	5,206	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,736.00000	3,706	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 12/06/2009 Currency Future	7.75	Put			0.00000	0	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,236.00000	2,206	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			745.00000	717	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			10.00000	11	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,764.00000	3,794	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,264.00000	5,294	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,764.00000	6,794	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,586.00000	5,556	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			4,086.00000	4,056	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,586.00000	2,556	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			1,087.00000	1,057	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			1.00000	1	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			4,914.00000	4,944	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,414.00000	6,444	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call			5,686.00000	5,656	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put			0.00000	0	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call			4,186.00000	4,156	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call			2,686.00000	2,656	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put			0.00000	0	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call			1,186.00000	1,157	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put			0.00000	1	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put			4,814.00000	4,844	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put			6,314.00000	6,344	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			116.00000	98	22.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			230.00000	242	22.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call			477.00000	451	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put			41.00000	45	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call			390.00000	359	22.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put			55.00000	53	22.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call			303.00000	268	19.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put			67.00000	62	19.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call			519.00000	493	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put			33.00000	37	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 12/06/2009 Currency Future	11.10	Call		437.00000	405	24.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		51.00000	49	24.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		607.00000	579	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		21.00000	23	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		437.00000	405	24.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		51.00000	49	24.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		390.00000	359	22.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		55.00000	53	22.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Call		562.00000	535	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Put		27.00000	29	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.64820	11.67650		20.45	116,482.00	10	8,904.00
€ / R On 14/09/2009 Currency Future	11.70	Call		498.00000	484	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		522.00000	536	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		581.00000	565	19.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		404.00000	417	19.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		559.00000	544	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		432.00000	446	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		603.00000	588	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		377.00000	389	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		461.00000	448	20.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		585.00000	600	20.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		444.00000	431	21.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		617.00000	633	21.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		479.00000	466	20.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		553.00000	568	20.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		427.00000	415	21.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		651.00000	667	21.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		653.00000	636	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		327.00000	338	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		518.00000	504	20.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		491.00000	506	20.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		396.00000	385	21.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		720.00000	737	21.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		411.00000	400	21.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		685.00000	702	21.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		382.00000	372	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		756.00000	773	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		364.00000	354	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		787.00000	805	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		268.00000	260	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		992.00000	1,012	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		298.00000	289	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		921.00000	941	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		313.00000	304	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		887.00000	906	21.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.45	Call		254.00000	247	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,028.00000	1,048	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		241.00000	234	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,065.00000	1,085	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		216.00000	209	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,140.00000	1,161	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		205.00000	198	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,178.00000	1,200	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		173.00000	167	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,296.00000	1,319	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		137.00000	132	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,460.00000	1,484	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		107.00000	104	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,631.00000	1,655	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		114.00000	110	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,588.00000	1,612	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		114.00000	110	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,588.00000	1,612	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		73.00000	71	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,897.00000	1,923	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		69.00000	66	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,942.00000	1,968	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		78.00000	76	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,852.00000	1,877	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		84.00000	81	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,807.00000	1,832	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		89.00000	86	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,763.00000	1,788	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		89.00000	86	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,763.00000	1,788	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		101.00000	97	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,674.00000	1,699	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		56.00000	54	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,080.00000	2,106	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		46.00000	44	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,220.00000	2,246	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		43.00000	41	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,267.00000	2,293	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		64.00000	62	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,988.00000	2,014	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		95.00000	91	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,718.00000	1,743	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		95.00000	91	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,718.00000	1,743	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		84.00000	81	21.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.40	Put		1,807.00000	1,832	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		129.00000	124	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,502.00000	1,526	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		53.00000	51	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,126.00000	2,153	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		60.00000	58	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,034.00000	2,060	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		43.00000	41	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,267.00000	2,293	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		40.00000	39	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,314.00000	2,340	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		37.00000	36	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,361.00000	2,388	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		33.00000	31	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,456.00000	2,483	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		49.00000	47	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,173.00000	2,199	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		121.00000	117	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,545.00000	1,569	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		28.00000	27	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,552.00000	2,579	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		11.00000	10	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,184.00000	3,212	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		49.00000	47	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,173.00000	2,199	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		33.00000	31	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,456.00000	2,483	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		24.00000	23	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,648.00000	2,675	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		21.00000	20	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,745.00000	2,772	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		18.00000	17	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,842.00000	2,869	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		16.00000	15	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		2,939.00000	2,967	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		64.00000	62	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,988.00000	2,014	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		24.00000	23	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,648.00000	2,675	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		21.00000	20	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,745.00000	2,772	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		194.00000	187	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,217.00000	1,239	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		173.00000	167	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,296.00000	1,319	21.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.90	Call			154.00000	149	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,377.00000	1,401	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			69.00000	66	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,942.00000	1,968	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			35.00000	34	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,408.00000	2,435	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			30.00000	29	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,504.00000	2,531	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			26.00000	25	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,600.00000	2,627	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			121.00000	117	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,545.00000	1,569	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			154.00000	149	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,377.00000	1,401	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			163.00000	158	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,337.00000	1,360	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			145.00000	140	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,419.00000	1,442	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			46.00000	44	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,220.00000	2,246	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			129.00000	124	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,502.00000	1,526	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			60.00000	58	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,034.00000	2,060	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			183.00000	177	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,256.00000	1,279	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			216.00000	209	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,140.00000	1,161	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			283.00000	274	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			956.00000	976	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			228.00000	221	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,102.00000	1,123	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			346.00000	337	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			820.00000	838	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			283.00000	274	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			956.00000	976	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			163.00000	158	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,337.00000	1,360	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			364.00000	354	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			787.00000	805	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			329.00000	320	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			853.00000	872	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			346.00000	337	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			820.00000	838	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			205.00000	198	21.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.65	Put			1,178.00000	1,200	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,277.00000	5,248	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,777.00000	3,748	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,283.00000	2,255	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			6.00000	7	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			946.00000	924	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			170.00000	176	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			4.00000	4	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,728.00000	3,756	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,224.00000	5,252	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,724.00000	6,752	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,577.00000	5,548	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			4,077.00000	4,048	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,579.00000	2,551	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			2.00000	3	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,179.00000	1,155	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			103.00000	107	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			7.00000	7	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,431.00000	3,459	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			1.00000	1	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			4,924.00000	4,952	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,424.00000	6,452	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,727.00000	5,698	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,227.00000	4,198	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,728.00000	2,700	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	2	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,304.00000	1,280	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			78.00000	81	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			9.00000	9	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,283.00000	3,311	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,774.00000	4,802	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,274.00000	6,302	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			538.00000	523	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			461.00000	475	20.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.25	Call		708.00000	689	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		282.00000	291	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		805.00000	785	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		229.00000	237	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		740.00000	720	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		263.00000	272	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		680.00000	662	19.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		304.00000	314	19.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		628.00000	611	19.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		351.00000	363	19.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		628.00000	611	19.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		351.00000	363	19.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		427.00000	415	21.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		651.00000	667	21.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		538.00000	523	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		461.00000	475	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		772.00000	752	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		246.00000	254	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		653.00000	636	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		327.00000	338	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		444.00000	431	21.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		617.00000	633	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.82170	11.85140		20.57	59,108.50	5	2,973.00
€ / R On 14/12/2009 Currency Future	11.85	Call		712.00000	698	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		711.00000	726	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		774.00000	758	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		623.00000	636	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		593.00000	581	21.64	0.00	0	13,230.00
€ / R On 14/12/2009 Currency Future	12.20	Put		942.00000	959	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		189.00000	184	26.88	0.00	0	13,230.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,938.00000	2,962	26.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		796.00000	780	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		595.00000	608	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		753.00000	737	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		652.00000	665	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		658.00000	645	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		807.00000	823	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		694.00000	680	20.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		742.00000	758	20.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		641.00000	628	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		840.00000	856	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		625.00000	612	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		873.00000	890	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		676.00000	662	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		774.00000	790	20.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.55	Call			842.00000	825	20.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			541.00000	553	20.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			733.00000	717	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			681.00000	695	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			609.00000	596	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			907.00000	925	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			578.00000	566	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			977.00000	995	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			497.00000	487	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,196.00000	1,216	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			523.00000	512	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,121.00000	1,140	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			536.00000	525	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,085.00000	1,103	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			474.00000	464	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,272.00000	1,292	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			462.00000	453	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,311.00000	1,331	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			452.00000	442	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,350.00000	1,371	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			441.00000	432	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,390.00000	1,410	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			400.00000	392	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,549.00000	1,570	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			364.00000	356	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,712.00000	1,734	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			332.00000	324	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,880.00000	1,903	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			347.00000	340	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,796.00000	1,818	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			339.00000	332	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,838.00000	1,860	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			339.00000	332	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,838.00000	1,860	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			297.00000	290	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,095.00000	2,118	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			290.00000	284	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,139.00000	2,162	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			303.00000	297	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,052.00000	2,075	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			310.00000	303	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,009.00000	2,032	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			317.00000	310	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,966.00000	1,988	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			310.00000	303	25.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.55	Put			2,009.00000	2,032	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			324.00000	317	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,923.00000	1,946	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			272.00000	265	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,271.00000	2,294	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			355.00000	348	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,754.00000	1,776	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			168.00000	164	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,167.00000	3,192	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			284.00000	278	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,182.00000	2,206	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			259.00000	252	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,357.00000	2,381	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			246.00000	240	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,445.00000	2,468	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			234.00000	229	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,533.00000	2,557	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			223.00000	218	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,622.00000	2,646	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			347.00000	340	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,796.00000	1,818	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			332.00000	324	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,880.00000	1,903	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			278.00000	272	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,226.00000	2,250	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			265.00000	259	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,314.00000	2,337	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			252.00000	246	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,401.00000	2,424	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			391.00000	382	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,589.00000	1,611	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			373.00000	364	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,671.00000	1,693	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			297.00000	290	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,095.00000	2,118	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			373.00000	364	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,671.00000	1,693	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			272.00000	265	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,271.00000	2,294	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			381.00000	373	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,630.00000	1,652	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			278.00000	272	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,226.00000	2,250	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			265.00000	259	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,314.00000	2,337	25.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.10	Call			240.00000	234	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,489.00000	2,513	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			246.00000	240	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,445.00000	2,468	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			410.00000	401	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,509.00000	1,530	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			420.00000	411	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,469.00000	1,489	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			381.00000	373	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,630.00000	1,652	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			303.00000	297	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,052.00000	2,075	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			420.00000	411	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,469.00000	1,489	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			431.00000	421	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,429.00000	1,450	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			391.00000	382	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,589.00000	1,611	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			510.00000	499	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,158.00000	1,178	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			485.00000	475	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,234.00000	1,254	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			550.00000	538	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,048.00000	1,067	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			474.00000	464	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,272.00000	1,292	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			564.00000	552	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,012.00000	1,030	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			536.00000	525	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,085.00000	1,103	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			485.00000	475	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,234.00000	1,254	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,383.00000	1,358	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			181.00000	187	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			1,051.00000	1,031	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			350.00000	359	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			185.00000	180	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,983.00000	3,008	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,538.00000	1,513	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			136.00000	141	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,172.00000	1,151	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			271.00000	279	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			890.00000	872	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			489.00000	501	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			176.00000	172	27.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.75	Put		3,075.00000	3,100	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,341.00000	2,311	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		40.00000	40	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		1,110.00000	1,090	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		309.00000	318	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		119.00000	115	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,817.00000	3,843	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		47.00000	44	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,245.00000	5,273	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		17.00000	16	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,715.00000	6,744	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,634.00000	2,604	20.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		33.00000	33	20.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,309.00000	1,285	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		207.00000	213	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		138.00000	134	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,536.00000	3,562	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		57.00000	54	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		4,956.00000	4,983	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		20.00000	19	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,419.00000	6,448	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		593.00000	581	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		942.00000	959	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,781.00000	2,751	21.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		30.00000	30	21.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,421.00000	1,396	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		169.00000	174	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		148.00000	144	27.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,397.00000	3,422	27.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		63.00000	60	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		4,812.00000	4,839	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		23.00000	21	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,271.00000	6,300	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		4,059.00000	4,030	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		8.00000	8	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		3,075.00000	3,046	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		24.00000	24	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		2,099.00000	2,069	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		47.00000	47	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		1,273.00000	1,249	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		221.00000	227	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		172.00000	168	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,121.00000	3,146	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		105.00000	102	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,054.00000	4,080	28.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.70	Call			4,158.00000	4,128	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			6.00000	6	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,173.00000	3,144	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			22.00000	22	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,196.00000	2,166	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			44.00000	44	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,346.00000	1,321	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			194.00000	199	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			180.00000	176	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,029.00000	3,054	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			110.00000	107	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			3,959.00000	3,985	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,207.00000	4,178	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			6.00000	6	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,222.00000	3,192	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			21.00000	21	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,244.00000	2,214	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			43.00000	42	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			113.00000	110	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,912.00000	3,938	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,960.00000	3,931	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			9.00000	9	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,978.00000	2,948	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			26.00000	26	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			2,005.00000	1,979	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			54.00000	57	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,204.00000	1,183	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			253.00000	261	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			164.00000	159	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,213.00000	3,238	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			99.00000	95	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,148.00000	4,174	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,861.00000	3,832	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			10.00000	10	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,879.00000	2,849	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			28.00000	28	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,916.00000	1,890	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			65.00000	68	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			1,141.00000	1,120	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			290.00000	298	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			156.00000	152	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,305.00000	3,330	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			93.00000	89	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,242.00000	4,268	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,763.00000	3,733	24.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.10	Put		11.00000	11	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,829.00000	1,803	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		77.00000	81	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		1,080.00000	1,060	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		329.00000	338	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		87.00000	84	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,336.00000	4,362	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,812.00000	3,782	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		11.00000	11	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,830.00000	2,800	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		29.00000	29	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,872.00000	1,846	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		71.00000	74	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		152.00000	148	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,351.00000	3,376	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		90.00000	87	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,289.00000	4,315	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		4,010.00000	3,980	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		8.00000	8	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		3,027.00000	2,997	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		25.00000	25	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		2,050.00000	2,023	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		49.00000	52	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,237.00000	1,215	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		236.00000	244	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		103.00000	99	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,101.00000	4,127	28.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.99960	12.02820		20.79	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	12.05	Call		874.00000	860	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		896.00000	910	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		952.00000	936	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		774.00000	787	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		932.00000	916	20.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		804.00000	817	20.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		973.00000	957	20.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		745.00000	757	20.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		838.00000	824	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		960.00000	975	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		821.00000	807	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		993.00000	1,008	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		856.00000	842	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		928.00000	942	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		804.00000	791	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,026.00000	1,041	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,802.00000	3,773	22.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.25	Put		24.00000	24	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,828.00000	2,799	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		50.00000	50	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,927.00000	1,902	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		149.00000	153	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,238.00000	1,218	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		460.00000	468	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		544.00000	535	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,766.00000	1,785	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		383.00000	376	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,605.00000	2,626	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		268.00000	263	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,490.00000	3,513	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		183.00000	179	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,405.00000	4,430	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,852.00000	3,823	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		23.00000	23	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,876.00000	2,846	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		47.00000	47	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,967.00000	1,942	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		139.00000	143	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,265.00000	1,245	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		437.00000	445	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		554.00000	545	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,726.00000	1,745	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		390.00000	383	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,562.00000	2,583	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		273.00000	267	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,445.00000	3,468	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		188.00000	184	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,359.00000	4,384	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,950.00000	3,921	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		22.00000	22	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,971.00000	2,942	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		43.00000	42	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		2,049.00000	2,024	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		121.00000	124	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,322.00000	1,301	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		394.00000	401	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		575.00000	565	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,647.00000	1,666	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		405.00000	398	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,477.00000	2,498	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		283.00000	277	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,355.00000	3,378	26.72	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	16.10	Call			197.00000	193	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,269.00000	4,293	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			4,000.00000	3,971	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			21.00000	21	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			3,019.00000	2,989	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			40.00000	40	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			2,091.00000	2,066	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			113.00000	116	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,351.00000	1,330	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			373.00000	380	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			586.00000	576	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,607.00000	1,626	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			412.00000	405	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,434.00000	2,456	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			288.00000	282	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,310.00000	3,333	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			202.00000	198	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,224.00000	4,248	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,901.00000	3,872	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			23.00000	22	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,923.00000	2,894	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			45.00000	44	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			2,008.00000	1,983	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			130.00000	133	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			1,293.00000	1,273	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			415.00000	423	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			564.00000	555	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,686.00000	1,705	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			397.00000	390	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,519.00000	2,541	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			278.00000	272	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,400.00000	3,423	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			192.00000	188	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,314.00000	4,339	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			4,146.00000	4,117	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			18.00000	17	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			3,164.00000	3,135	20.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			36.00000	35	20.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			2,224.00000	2,197	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			95.00000	98	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,447.00000	1,425	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			319.00000	325	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			620.00000	610	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,492.00000	1,510	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			434.00000	427	24.89	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 15/03/2010 Currency Future	13.90	Put		2,306.00000	2,327	24.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		304.00000	298	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,175.00000	3,198	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		214.00000	209	27.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,086.00000	4,110	27.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,243.00000	4,214	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		15.00000	14	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,262.00000	3,233	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		34.00000	33	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,315.00000	2,288	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		87.00000	88	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,515.00000	1,493	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		287.00000	293	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		645.00000	634	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,416.00000	1,434	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		449.00000	441	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,221.00000	2,241	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		314.00000	308	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,086.00000	3,109	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		221.00000	217	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		3,993.00000	4,017	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,194.00000	4,165	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		16.00000	16	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		3,213.00000	3,184	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		35.00000	34	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,269.00000	2,242	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		91.00000	93	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,481.00000	1,459	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		303.00000	309	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		632.00000	622	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,454.00000	1,472	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		441.00000	434	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,263.00000	2,284	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		309.00000	303	26.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,131.00000	3,153	26.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		217.00000	213	27.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,039.00000	4,063	27.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		0.00000	4,020	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		0.00000	20	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		0.00000	3,037	19.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		0.00000	38	19.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		0.00000	2,107	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		0.00000	108	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		0.00000	1,360	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put		0.00000	360	18.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.00	Call			0.00000	878	20.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			0.00000	878	20.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			0.00000	587	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			0.00000	1,587	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			0.00000	413	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			0.00000	2,413	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			0.00000	288	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			0.00000	3,288	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			0.00000	202	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			0.00000	4,203	27.84	0.00	0	0.00
AL12 On 06/08/2009 Index Future			319.79300		0.00000		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			245.45100		246.19100		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			278.38500		0.00000		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			311.73800		0.00000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			290.91300		291.77600		0.00	2,909,130.00	1	551.00
ALBI On 05/11/2009 Index Future			295.97700		296.85200		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			301.07900		0.00000		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			124.71800		125.01200		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			126.91400		127.21200		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			129.19300		0.00000		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			292.77950		293.60350		0.00	676,320,645.00	231	565.00
GOVI On 05/11/2009 jGovi			297.87650		298.71200		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			303.22500		0.00000		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			355.41500		355.41500		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future			362.29900		362.29900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.69400		7.64500		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.75800		8.76400		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.38600		8.38500		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.81900		8.81100		22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J203 On 15/09/2017 jSwap			8.83900		8.85400		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.91400		8.92600		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.88200		8.89000		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			7.01600		6.91900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.90900		6.85900		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.11000		0.00000		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.54500		0.00000		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.95600		0.00000		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.29700		0.00000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.75700		7.67200		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.99200		0.00000		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.25500		0.00000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.54700		8.53300		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.67400		0.00000		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.80900		0.00000		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.72300		8.73300		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.77600		0.00000		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.83200		0.00000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.24300		8.24000		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.58600		7.57200		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.23000		7.20300		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.73600		7.71600		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.40800		7.38300		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.24400		7.21600		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.61000		7.58900		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			280.61100		281.69700		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			285.55200		286.65400		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			290.67900		0.00000		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.81200		6.55800		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,280.00000	3,018	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	9.75	Put			6.00000	10	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,528.00000	3,264	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	6	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	1,253	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			33.00000	32	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.36200		8.33300		8.50	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,230.00000	5,088	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			389.00000	405	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.45000		8.42000		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			988.00000	943	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,892.00000	6,003	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.54200		8.51000		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,768.00000	1,710	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,626.00000	5,726	7.90	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.62000		0.00000		0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			0.00000	2,080	0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			0.00000	2,652	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.87000		8.81000		18.18	0.00	0	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			4,566.00000	4,198	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,729.00000	2,946	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			255.00000	209	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,227.00000	14,766	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.91500		8.85400		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			5,002.00000	4,700	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,014.00000	6,299	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			6,229.00000	5,886	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,831.00000	5,075	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,636.00000	1,496	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,093.00000	13,541	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			1,144.00000	1,037	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,430.00000	15,911	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.96400		8.90100		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			4,137.00000	3,900	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,606.00000	10,968	17.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.01100		0.00000		0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			0.00000	2,187	0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			0.00000	2,290	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.47300		8.44400		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,775.00000	3,666	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			400.00000	415	9.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 05/11/2009 Bond Future			8.54400	8.51300		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		715.00000	681	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		4,978.00000	5,071	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.62500	8.59200		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		1,034.00000	995	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,434.00000	5,525	7.85	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.70600	0.00000		0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		0.00000	1,629	0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		0.00000	2,403	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.93400	8.91500		11.96	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		3,102.00000	3,019	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		1,268.00000	1,290	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.00700	8.98800		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		541.00000	520	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		9,023.00000	9,105	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.08800	9.06900		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,891.00000	1,852	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		6,597.00000	6,658	11.41	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.16400	0.00000		0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		0.00000	1,466	0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		0.00000	2,307	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.93100	8.91200		13.59	0.00	0	488.00
R204 On 06/08/2009 Bond Future	9.25	Call		3,382.00000	3,292	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		1,374.00000	1,398	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.99400	8.97500		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		603.00000	581	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,846.00000	9,936	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.06400	9.04400		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		2,127.00000	2,082	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		7,159.00000	7,229	13.06	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.13200	0.00000		0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		0.00000	1,506	0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		0.00000	2,252	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.48100	8.45200		7.55	45,591.75	470	1,897.00
R206 On 06/08/2009 Bond Future	9.25	Call		3,121.00000	3,031	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		337.00000	350	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		54.00000	48	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		5,384.00000	5,481	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.56000	8.52900		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		575.00000	547	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		4,132.00000	4,209	6.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 04/02/2010 Bond Future			8.65300	8.62000		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		818.00000	788	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,488.00000	4,563	6.73	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.75500	0.00000		0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		0.00000	1,881	0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		0.00000	1,896	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.02100	9.00200		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		3,125.00000	3,036	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		1,617.00000	1,645	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.08000	9.06100		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		571.00000	550	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		10,694.00000	10,787	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.14500	9.12600		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		2,164.00000	2,119	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		7,557.00000	7,625	14.52	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.21200	0.00000		0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		0.00000	1,833	0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		0.00000	1,613	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.11900	9.08600		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		2,905.00000	2,768	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		1,882.00000	1,952	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.18300	9.15300		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		740.00000	703	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		10,046.00000	10,194	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.26300	9.24000		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		2,531.00000	2,472	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		7,184.00000	7,265	15.58	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.35300	0.00000		0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		0.00000	1,312	0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		0.00000	1,926	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.43600	8.35500		22.19	0.00	0	4,503.00
R209 On 06/08/2009 Bond Future	8.00	Call		1,698.00000	1,443	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put		4,878.00000	5,320	22.06	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		4,935.00000	4,446	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		1,629.00000	1,837	22.75	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.46200	8.37900		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		1,214.00000	1,065	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		12,025.00000	12,586	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		11,625.00000	11,024	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		1,133.00000	1,242	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call		813.00000	704	21.95	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.00	Put			14,340.00000	14,941	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.48900		8.40500		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,655.00000	2,425	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,081.00000	11,565	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,588.00000	12,997	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,671.00000	1,794	24.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.51300		0.00000		0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			0.00000	1,426	0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			0.00000	1,535	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			288.99900		289.82100		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			294.08700		294.92000		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			299.36800		0.00000		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.54680		6.58290		20.63	39,280.80	6	9,504.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			82.00000	65	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			99.00000	118	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			170.00000	136	19.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			37.00000	40	19.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			210.00000	177	20.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			27.00000	30	20.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			257.00000	220	21.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			24.00000	23	21.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			170.00000	136	19.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			37.00000	40	19.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			132.00000	107	19.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			50.00000	60	19.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			105.00000	83	20.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			72.00000	86	20.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			105.00000	83	20.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			72.00000	86	20.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			210.00000	177	20.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			27.00000	30	20.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			350.00000	315	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			17.00000	18	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			396.00000	361	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			13.00000	14	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			442.00000	407	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			9.00000	10	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			65.00000	50	22.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			132.00000	153	22.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			65.00000	50	22.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			132.00000	153	22.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			51.00000	39	23.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.70	Put		168.00000	192	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		40.00000	30	24.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		207.00000	233	24.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		31.00000	23	24.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		248.00000	276	24.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		31.00000	23	24.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		248.00000	276	24.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		18.00000	16	27.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		335.00000	369	27.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		24.00000	18	25.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		291.00000	321	25.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		51.00000	39	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		168.00000	192	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		16.00000	15	29.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		383.00000	418	29.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		16.00000	15	29.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		383.00000	418	29.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		18.00000	16	27.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		335.00000	369	27.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		24.00000	18	25.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		291.00000	321	25.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		11.00000	8	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		478.00000	511	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		15.00000	11	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		432.00000	464	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		8.00000	5	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		525.00000	559	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		5.00000	4	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		572.00000	607	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		11.00000	8	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		478.00000	511	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		5.00000	4	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		572.00000	607	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,217.00000	1,253	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,317.00000	1,353	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,017.00000	1,053	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		1.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		818.00000	854	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		3.00000	2	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		670.00000	705	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		4.00000	2	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		621.00000	656	29.73	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	6.30	Call			304.00000	267	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			21.00000	20	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			4.00000	2	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			621.00000	656	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			2.00000	1	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			719.00000	754	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			1.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			818.00000	854	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			917.00000	953	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			1.00000	1	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			768.00000	804	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			868.00000	903	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			585.00000	550	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			2.00000	3	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			489.00000	454	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			6.00000	7	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			396.00000	361	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			13.00000	14	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			304.00000	267	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			21.00000	20	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			537.00000	501	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			4.00000	4	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			442.00000	407	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			9.00000	10	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			967.00000	1,003	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,067.00000	1,103	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			2.00000	1	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			719.00000	754	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,117.00000	1,153	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,117.00000	1,153	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,217.00000	1,253	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,317.00000	1,353	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,417.00000	1,453	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,517.00000	1,553	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	29.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,617.00000	1,653	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,717.00000	1,753	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,617.00000	1,653	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			967.00000	1,003	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,933.00000	5,897	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put			0.00000	0	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call			4,433.00000	4,397	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,933.00000	2,897	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put			0.00000	0	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call			1,433.00000	1,397	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put			0.00000	0	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put			1,567.00000	1,603	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put			3,067.00000	3,103	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,567.00000	4,603	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,067.00000	6,103	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			6,083.00000	6,047	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			4,583.00000	4,547	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			3,083.00000	3,047	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put			0.00000	0	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call			1,583.00000	1,547	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put			0.00000	0	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put			2,917.00000	2,953	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put			4,417.00000	4,453	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call			0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put			5,917.00000	5,953	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call			6,183.00000	6,147	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put			0.00000	0	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call			4,683.00000	4,647	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put			0.00000	0	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call			3,183.00000	3,147	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put			0.00000	0	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call			1,683.00000	1,647	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put			0.00000	0	28.50	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	9.40	Call		0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,817.00000	2,853	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,317.00000	4,353	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,817.00000	5,853	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		833.00000	797	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		0.00000	0	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		733.00000	697	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		0.00000	1	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		634.00000	598	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		1.00000	2	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		537.00000	501	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		4.00000	4	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		783.00000	747	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		0.00000	0	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		684.00000	648	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		1.00000	1	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		634.00000	598	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		1.00000	2	28.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.61540	6.65070		20.07	0.00	0	51,139.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		285.00000	269	20.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		285.00000	304	20.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		327.00000	309	19.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		226.00000	244	19.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		351.00000	332	19.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		200.00000	216	19.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		405.00000	382	18.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		155.00000	167	18.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		327.00000	309	19.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		226.00000	244	19.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		305.00000	289	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		255.00000	273	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		285.00000	269	20.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		285.00000	304	20.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		405.00000	382	18.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		155.00000	167	18.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		377.00000	356	19.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		176.00000	191	19.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		435.00000	411	18.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		135.00000	146	18.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		502.00000	476	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		102.00000	110	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		539.00000	511	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		88.00000	95	18.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.75	Call		248.00000	235	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		348.00000	369	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		266.00000	251	20.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		315.00000	336	20.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		266.00000	251	20.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		315.00000	336	20.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		232.00000	219	21.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		381.00000	404	21.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		232.00000	219	21.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		381.00000	404	21.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		203.00000	192	21.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		453.00000	477	21.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		179.00000	169	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		528.00000	554	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		203.00000	192	21.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		453.00000	477	21.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		217.00000	205	21.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		416.00000	440	21.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		191.00000	180	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		490.00000	515	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		168.00000	155	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		567.00000	589	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		191.00000	180	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		490.00000	515	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		168.00000	155	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		567.00000	589	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		141.00000	129	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		640.00000	664	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		154.00000	141	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		603.00000	626	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		154.00000	141	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		603.00000	626	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		128.00000	117	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		678.00000	702	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		106.00000	97	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		756.00000	781	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		377.00000	356	19.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		176.00000	191	19.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		141.00000	129	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		640.00000	664	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		117.00000	107	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		716.00000	741	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		106.00000	97	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		756.00000	781	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		88.00000	79	22.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.40	Put			837.00000	864	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			128.00000	117	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			678.00000	702	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			88.00000	79	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			837.00000	864	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			72.00000	65	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			921.00000	949	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			97.00000	88	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			796.00000	822	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			79.00000	72	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			879.00000	906	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			65.00000	58	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			964.00000	993	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			468.00000	442	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			117.00000	127	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			539.00000	511	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			88.00000	95	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,901.00000	5,865	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,401.00000	4,365	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,901.00000	2,865	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,402.00000	1,367	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			2.00000	2	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			13.00000	11	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,613.00000	1,646	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,100.00000	3,135	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,599.00000	4,635	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,099.00000	6,135	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			6,101.00000	6,065	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,601.00000	4,565	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			3,101.00000	3,065	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,601.00000	1,566	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			22.00000	19	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,421.00000	1,453	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			2,900.00000	2,935	22.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,399.00000	4,435	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,899.00000	5,935	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,151.00000	6,115	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,651.00000	4,615	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,151.00000	3,115	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,651.00000	1,616	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		24.00000	21	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,373.00000	1,406	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,850.00000	2,885	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,349.00000	4,385	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,849.00000	5,885	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		657.00000	626	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		56.00000	61	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		577.00000	548	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		76.00000	82	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		874.00000	840	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		23.00000	25	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		784.00000	752	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		33.00000	36	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		698.00000	667	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		47.00000	51	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		616.00000	586	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		66.00000	71	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		829.00000	796	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		28.00000	30	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		741.00000	709	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		40.00000	43	18.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		468.00000	442	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		117.00000	127	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.67650	6.71250		20.25	13,353.00	2	267.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		402.00000	386	20.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		390.00000	410	20.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		442.00000	425	19.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		329.00000	348	19.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		463.00000	446	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		301.00000	319	19.72	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	6.45	Call		510.00000	490	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		248.00000	264	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		421.00000	405	20.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		359.00000	379	20.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		421.00000	405	20.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		359.00000	379	20.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		402.00000	386	20.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		390.00000	410	20.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		463.00000	446	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		301.00000	319	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		486.00000	467	19.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		273.00000	291	19.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		536.00000	515	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		224.00000	239	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		594.00000	570	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		181.00000	194	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		594.00000	570	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		181.00000	194	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		627.00000	600	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		165.00000	174	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		333.00000	320	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		520.00000	544	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		383.00000	368	20.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		421.00000	442	20.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		365.00000	351	20.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		453.00000	475	20.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		365.00000	351	20.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		453.00000	475	20.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		349.00000	335	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		486.00000	509	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		333.00000	320	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		520.00000	544	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		304.00000	292	21.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		591.00000	616	21.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		278.00000	263	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		666.00000	687	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		246.00000	232	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		734.00000	756	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		217.00000	205	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		805.00000	828	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		536.00000	515	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		224.00000	239	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		564.00000	542	18.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		202.00000	215	18.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		318.00000	306	21.66	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	6.95	Put		555.00000	579	21.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		291.00000	280	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		628.00000	653	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		262.00000	247	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		699.00000	721	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		510.00000	490	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		248.00000	264	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		318.00000	306	21.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		555.00000	579	21.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		262.00000	247	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		699.00000	721	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		231.00000	218	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		769.00000	792	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		291.00000	280	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		628.00000	653	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,863.00000	5,827	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,363.00000	4,327	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,863.00000	2,827	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,378.00000	1,343	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		15.00000	17	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		50.00000	46	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,687.00000	1,719	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		4.00000	3	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,141.00000	3,177	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,638.00000	4,674	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,138.00000	6,174	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,113.00000	6,077	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,613.00000	4,577	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,113.00000	3,077	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,619.00000	1,583	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		6.00000	7	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		72.00000	67	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,460.00000	1,490	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		6.00000	5	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,894.00000	2,929	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,388.00000	4,424	22.15	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	12.60	Call			0.00000	0	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,888.00000	5,924	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,163.00000	6,127	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,663.00000	4,627	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,163.00000	3,127	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,667.00000	1,632	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			5.00000	5	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			78.00000	72	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,415.00000	1,446	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			7.00000	6	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,844.00000	2,879	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			0.00000	0	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,338.00000	4,374	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,838.00000	5,874	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			734.00000	705	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			121.00000	128	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			662.00000	634	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			149.00000	158	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			889.00000	858	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			77.00000	81	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			810.00000	779	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			97.00000	103	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			697.00000	669	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			135.00000	142	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			662.00000	634	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			149.00000	158	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			771.00000	742	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			109.00000	115	18.43	0.00	0	0.00

Total for Derivatives:								904,589,933.45	28,151	955,043.00
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Grand Total:								904,589,933.45	28,151	955,043.00
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